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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/02/2020 Bond Future			11.09830	78.10267	11.10479	78.06602			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.21982	75.73253	11.22655	75.69521			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.34451	77.12129	11.35151	77.08319			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.47101	74.78152	11.47828	74.74267			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.40444	79.20581	11.41086	79.16451			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.52425	76.38489	11.53091	76.34282			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.64532	77.78479	11.65224	77.74185			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.76707	74.98753	11.77424	74.94385			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			136.54976	136.54976	136.55212	136.55212			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.07176	139.07176	139.07410	139.07410			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.19615	140.19615	140.19840	140.19840			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.82736	142.82736	142.82957	142.82957			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2025 Future										0.00	0	4,913
Total For I2025										0.00	0	4,913
I2029 On 06/02/2020 Bond Future			101.91531	101.91531	101.91672	101.91672				0.00	0	3,765
I2029 On 07/05/2020 Bond Future			102.68796	102.68796	102.68927	102.68927				0.00	0	0
I2029 On 06/08/2020 Bond Future			104.62698	104.62698	104.62828	104.62828				0.00	0	0
I2029 On 05/11/2020 Bond Future			105.45061	105.45061	105.45189	105.45189				0.00	0	0
Total I2029 Future										0.00	0	3,765
Total For I2029										0.00	0	3,765
I2033 On 06/02/2020 Bond Future			101.17561	101.17561	101.17640	101.17640				0.00	0	6,260
I2033 On 07/05/2020 Bond Future			101.85214	101.85214	101.85293	101.85293				0.00	0	0
I2033 On 06/08/2020 Bond Future			103.77544	103.77544	103.77622	103.77622				0.00	0	0
I2033 On 05/11/2020 Bond Future			104.50466	104.50466	104.50533	104.50533				0.00	0	0
Total I2033 Future										0.00	0	6,260
Total For I2033										0.00	0	6,260
I2038 On 06/02/2020 Bond Future			116.87329	116.87329	116.62444	116.62444				0.00	0	10,814
I2038 On 07/05/2020 Bond Future			119.03194	119.03194	118.77835	118.77835				0.00	0	0
I2038 On 06/08/2020 Bond Future			119.59007	119.59007	119.33174	119.33174				0.00	0	0
I2038 On 05/11/2020 Bond Future			121.83448	121.83448	121.57126	121.57126				0.00	0	0
Total I2038 Future										0.00	0	10,814
Total For I2038										0.00	0	10,814
I2046 On 06/02/2020 Bond Future			107.37822	107.37822	107.37879	107.37879				0.00	0	12,785
I2046 On 07/05/2020 Bond Future			107.61772	107.61772	107.61829	107.61829				0.00	0	0
I2046 On 06/08/2020 Bond Future			109.64979	109.64979	109.65036	109.65036				0.00	0	0
I2046 On 05/11/2020 Bond Future			109.91616	109.91616	109.91674	109.91674				0.00	0	0
Total I2046 Future										0.00	0	12,785
Total For I2046										0.00	0	12,785
I2050 On 06/02/2020 Bond Future			110.08127	110.08127	109.43314	109.43314				0.00	0	11,827
I2050 On 07/05/2020 Bond Future			112.11457	112.11457	111.45443	111.45443				0.00	0	0
I2050 On 06/08/2020 Bond Future			112.35622	112.35622	111.68333	111.68333				0.00	0	0
I2050 On 05/11/2020 Bond Future			114.46482	114.46482	113.77943	113.77943				0.00	0	0
Total I2050 Future										0.00	0	11,827
Total For I2050										0.00	0	11,827
R186 On 06/02/2020 Bond Future			8.34379	112.55970	8.37010	112.41503		5.93		19,022,589.30	169	103,745
R186 On 07/05/2020 Bond Future			8.39246	114.61120	8.42015	114.46383		6.09		0.00	0	1,650
R186 On 06/08/2020 Bond Future			8.44095	111.41747	8.47014	111.26729		6.06		0.00	0	0
R186 On 05/11/2020 Bond Future			8.48563	113.50905	8.51643	113.35604		5.95		0.00	0	0
Total R186 Future										19,022,589.30	169	105,395
R186 On 06/02/2020 Bond Future	8.56	Call			1,643.52000	1.64352	1,731,760	5.97		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/02/2020	Bond Future	8.56	Put			606.39000	0.60639	549,960	5.97	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,680.11000	1.68011	1,769,480	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			588.71000	0.58871	533,410	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,607.30000	1.60730	1,694,400	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			449.26000	0.44926	484,490	5.72	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			624.47000	0.62447	566,900	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,538.99000	3.53899	3,664,480	6.37	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			146.19000	0.14619	127,010	6.37	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,432.24000	1.43224	1,513,490	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			721.45000	0.72145	658,030	5.93	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			1,890.21000	1.89021	1,780,770	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			1,981.34000	1.98134	2,056,800	6.09	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,557.79000	1.55779	1,485,880	6.09	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			660.68000	0.66068	695,350	5.83	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,471.30000	3.47130	3,358,600	5.83	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,795.01000	4.79501	4,667,050	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			321.84000	0.32184	341,250	5.75	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,142.05000	2.14205	2,054,550	5.99	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,393.60000	1.39360	1,453,470	5.99	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,461.24000	3.46124	3,564,010	6.37	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			792.21000	0.79221	747,610	6.37	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			962.76000	0.96276	1,008,800	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,790.54000	2.79054	2,689,210	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			982.11000	0.98211	1,028,820	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,755.60000	2.75560	2,654,940	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			943.93000	0.94393	989,310	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,826.02000	2.82602	2,724,030	5.90	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			1,908.18000	1.90818	1,975,310	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,424.49000	2.42449	2,341,440	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			1,933.10000	1.93310	2,000,800	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,397.71000	2.39771	2,315,230	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			1,883.09000	1.88309	1,949,650	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,451.13000	2.45113	2,367,510	6.00	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,998.38000	2.99838	2,912,040	5.88	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,118.20000	2.11820	2,184,870	5.88	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			4,899.45000	4.89945	5,005,470	6.44	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,286.63000	1.28663	1,239,640	6.44	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			2,949.55000	2.94955	3,031,300	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,239.89000	2.23989	2,168,630	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,893.15000	2.89315	2,973,980	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,282.00000	2.28200	2,209,820	6.02	0.00	0	0

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R186	On	05/11/2020	Bond Future	7.84	Put			4,543.01000	4.54301	4,433,130	5.65	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,119.14000	1.11914	1,162,270	5.65	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			2,921.28000	2.92128	3,002,570	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,260.86000	2.26086	2,189,140	6.02	0.00	0	0
Total R186 Option												0.00	0	56,671
Total For R186												19,022,589.30	169	162,066
R197	On	06/02/2020	Bond Future			301.60142	301.60142	301.60876	301.60876			0.00	0	2,540
R197	On	07/05/2020	Bond Future			307.17191	307.17191	307.17916	307.17916			0.00	0	0
R197	On	06/08/2020	Bond Future			305.19782	305.19782	305.20499	305.20499			0.00	0	0
R197	On	05/11/2020	Bond Future			310.92547	310.92547	310.93263	310.93263			0.00	0	0
Total R197 Future												0.00	0	2,540
Total For R197												0.00	0	2,540
R202	On	06/02/2020	Bond Future			226.38243	226.38243	226.38462	226.38462			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.56382	230.56382	230.56577	230.56577			0.00	0	0
R202	On	06/08/2020	Bond Future			230.78803	230.78803	230.78996	230.78996			0.00	0	0
R202	On	05/11/2020	Bond Future			235.11958	235.11958	235.12126	235.12126			0.00	0	0
Total R202 Future												0.00	0	8,469
Total For R202												0.00	0	8,469
R2023	On	06/02/2020	Bond Future			7.23462	104.89218	7.23994	104.87774		2.35	326,529,356.34	3,113	44,580
R2023	On	07/05/2020	Bond Future			7.21377	102.87142	7.21964	102.85664		2.57	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			7.17519	104.76944	7.18172	104.75432		2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.12966	102.80070	7.13697	102.78527		2.37	0.00	0	0
Total R2023 Future												326,529,356.34	3,113	58,092
R2023	On	06/02/2020	Bond Future	7.53	Call			928.62000	0.92862	936,870	2.62	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			144.99000	0.14499	138,800	2.62	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			950.80000	0.95080	959,170	2.63	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			140.28000	0.14028	134,210	2.63	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			906.60000	0.90660	914,710	2.61	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			149.86000	0.14986	143,530	2.61	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			308.74000	0.30874	311,480	2.39	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,091.99000	1.09199	1,079,950	2.39	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			290.78000	0.29078	293,370	2.37	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,124.88000	1.12488	1,112,690	2.37	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			299.67000	0.29967	302,340	2.38	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,108.35000	1.10835	1,096,240	2.38	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			720.83000	0.72083	712,240	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			938.78000	0.93878	945,380	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			711.50000	0.71150	702,980	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			911.02000	0.91102	917,480	2.42	0.00	0	0

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R2023	On	06/08/2020	Bond Future	7.26	Put			729.94000	0.72994	721,280	2.42	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			925.02000	0.92502	931,550	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,320.35000	1.32035	1,328,530	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			641.82000	0.64182	634,570	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,334.24000	1.33424	1,342,460	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			634.79000	0.63479	627,580	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,306.54000	1.30654	1,314,670	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			648.92000	0.64892	641,620	2.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												326,529,356.34	3,113	58,092
R2030	On	06/02/2020	Bond Future			9.16943	92.70041	9.19576	92.53945		8.80	0.00	0	77,685
R2030	On	07/05/2020	Bond Future			9.23788	94.38990	9.26525	94.22595		9.11	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.30824	92.11728	9.33675	91.95012		9.13	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.37151	93.84840	9.40114	93.67820		9.07	0.00	0	0
Total R2030 Future												0.00	0	77,685
R2030	On	06/02/2020	Bond Future	9.00	Call			736.05000	0.73605	784,350	8.57	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			5,087.35000	5.08735	4,931,590	7.98	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			55.03000	0.05503	60,230	7.98	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.14	Put			1,438.19000	1.43819	1,342,210	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			1,998.60000	1.99860	2,095,080	8.96	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Put			762.47000	0.76247	697,990	8.96	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,442.24000	1.44224	1,520,810	8.80	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,111.81000	1.11181	1,029,420	8.80	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,941.70000	1.94170	1,829,040	8.57	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,126.02000	1.12602	1,192,240	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,406.00000	1.40600	1,311,260	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,155.62000	1.15562	1,223,070	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,374.32000	1.37432	1,280,810	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,096.87000	1.09687	1,161,850	8.70	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,881.33000	3.88133	3,761,510	8.76	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			998.60000	0.99860	1,043,380	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,838.48000	3.83848	3,719,310	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			959.97000	0.95997	1,003,450	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,924.48000	3.92448	3,804,010	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			979.16000	0.97916	1,023,290	8.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,025.15000	2.02515	2,093,030	8.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,365.72000	3.36572	3,266,440	8.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,972.99000	1.97299	2,039,700	8.84	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,433.03000	3.43303	3,332,580	8.84	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,998.97000	1.99897	2,066,260	8.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Put			3,399.25000	3.39925	3,299,380	8.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,138.85000	7.13885	7,265,850	9.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,265.90000	1.26590	1,222,700	9.99	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			2,702.55000	2.70255	2,778,010	8.90	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			7,260.87000	7.26087	7,124,880	8.44	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			899.78000	0.89978	933,990	8.44	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,310.01000	4.31001	4,205,850	8.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,160.09000	1.16009	1,201,900	8.46	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,344.74000	4.34474	4,240,080	8.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,182.69000	2.18269	2,248,230	8.77	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,721.01000	6.72101	6,844,940	9.87	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,520.33000	1.52033	1,571,290	8.58	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,691.35000	3.69135	3,596,610	8.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,225.52000	3.22552	3,138,640	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,191.33000	3.19133	3,275,140	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,197.87000	3.19787	3,111,480	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,131.62000	3.13162	3,214,450	8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,207.08000	2.20708	2,273,120	8.78	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,341.01000	6.34101	6,212,620	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,472.04000	5.47204	5,585,110	9.53	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,791.74000	1.79174	1,734,610	9.53	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,478.78000	5.47878	5,359,540	8.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,253.01000	3.25301	3,165,640	8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,376.15000	1.37615	1,329,880	9.87	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,161.58000	3.16158	3,244,900	9.00	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												0.00	0	159,325
R2032	On	06/02/2020	Bond Future			9.53328	93.88877	9.55964	93.71368		9.83	0.00	0	70,671
R2032	On	07/05/2020	Bond Future			9.60625	91.44020	9.63357	91.26189		10.62	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.68035	93.12089	9.70868	92.93923		10.22	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.75298	90.71219	9.78236	90.52712		10.65	0.00	0	0
Total R2032 Future												0.00	0	70,671
R2032	On	06/02/2020	Bond Future	9.38	Put			2,058.75000	2.05875	1,938,420	9.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			883.00000	0.88300	939,020	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,017.94000	2.01794	1,898,870	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			910.20000	0.91020	967,470	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,977.70000	1.97770	1,859,880	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			856.30000	0.85630	911,060	9.33	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,168.81000	4.16881	4,040,580	10.03	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,167.42000	1.16742	1,218,220	10.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.19	Put			4,123.26000	4.12326	3,995,750	10.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,122.50000	1.12250	1,171,860	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,214.72000	4.21472	4,085,770	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,144.82000	1.14482	1,194,900	10.03	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,279.85000	2.27985	2,352,860	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,891.77000	3.89177	3,783,120	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,308.56000	2.30856	2,382,180	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,854.90000	3.85490	3,746,860	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,251.06000	2.25106	2,323,450	9.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,928.62000	3.92862	3,819,350	9.99	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			6,127.19000	6.12719	5,998,620	10.03	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,758.19000	1.75819	1,814,690	10.03	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,421.94000	1.42194	1,470,210	9.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,759.87000	4.75987	4,648,390	10.26	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,570.53000	2.57053	2,644,120	10.26	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,837.83000	8.83783	8,982,790	11.70	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,667.93000	3.66793	3,573,200	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,559.47000	3.55947	3,650,330	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,637.27000	3.63727	3,543,060	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,494.92000	3.49492	3,584,750	10.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,275.64000	1.27564	1,232,540	11.69	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,941.19000	6.94119	6,804,390	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			4,151.88000	4.15188	4,049,340	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,058.66000	3.05866	3,141,190	10.38	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,451.27000	8.45127	8,593,240	11.69	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,698.79000	3.69879	3,603,550	10.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,159.61000	1.15961	1,119,500	11.70	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,527.13000	3.52713	3,617,470	10.49	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												0.00	0	82,671
R2035	On	06/02/2020	Bond Future			9.88894	96.15770	9.89496	96.11379		10.80	8,173,404.50	85	118,282
R2035	On	07/05/2020	Bond Future			9.96465	93.40690	9.97089	93.36207		11.69	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.04129	95.12323	10.04776	95.07747		11.27	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.11990	92.41013	10.12659	92.36355		11.80	0.00	0	0
Total R2035 Future												8,173,404.50	85	118,282
R2035	On	06/02/2020	Bond Future	9.60	Call			686.78000	0.68678	687,880	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,874.83000	2.87483	2,832,020	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			710.79000	0.71079	712,040	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,823.42000	2.82342	2,780,760	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			663.29000	0.66329	664,240	10.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Put			2,926.85000	2.92685	2,883,890	10.12	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,475.25000	3.47525	3,440,820	11.45	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,089.21000	2.08921	2,099,610	11.45	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,576.12000	6.57612	6,533,970	10.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			629.35000	0.62935	632,030	10.60	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,209.70000	1.20970	1,215,470	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,912.57000	4.91257	4,873,510	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,354.53000	6.35453	6,381,870	12.78	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,000.83000	1.00083	983,340	12.78	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,234.27000	1.23427	1,240,180	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,861.10000	4.86110	4,822,180	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,258.94000	1.25894	1,264,980	11.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,809.82000	4.80982	4,771,030	11.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,423.55000	5.42355	5,448,090	12.46	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,264.93000	1.26493	1,244,640	12.46	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			7,024.36000	7.02436	6,981,660	10.49	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			524.54000	0.52454	526,670	10.49	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,600.35000	3.60035	3,565,430	11.42	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,993.70000	1.99370	2,003,610	11.42	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,600.27000	8.60027	8,558,380	10.24	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			732.64000	0.73264	736,510	10.24	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,355.26000	10.35526	10,311,800	10.24	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			466.36000	0.46636	468,660	10.24	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,939.52000	2.93952	2,954,240	10.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,849.32000	3.84932	3,818,280	10.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,974.22000	2.97422	2,989,080	10.98	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,812.33000	3.81233	3,781,430	10.98	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,905.03000	2.90503	2,919,600	10.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,886.60000	3.88660	3,855,410	10.96	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,892.05000	4.89205	4,912,850	11.87	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,424.25000	3.42425	3,398,470	11.87	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,814.55000	4.81455	4,835,110	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,482.83000	3.48283	3,456,810	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,853.41000	4.85341	4,874,090	11.86	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,453.61000	3.45361	3,427,710	11.86	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												8,173,404.50	85	171,633
R2037	On	06/02/2020	Bond Future			10.05685	87.69895	10.06283	87.65539		12.03	5,086,539.10	58	77,074
R2037	On	07/05/2020	Bond Future			10.13714	89.29725	10.14333	89.25281		12.43	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.21991	86.67831	10.22632	86.63299		12.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/11/2020	Bond Future			10.29582	88.30926	10.30244	88.26310		12.57	0.00	0	0
Total R2037 Future												5,086,539.10	58	77,074
R2037	On	06/02/2020	Bond Future	9.68	Call			497.24000	0.49724	497,140	10.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,353.89000	3.35389	3,310,230	10.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			459.70000	0.45970	459,400	10.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,469.43000	3.46943	3,425,570	10.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			478.28000	0.47828	478,070	10.87	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,411.42000	3.41142	3,367,650	10.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,211.71000	5.21171	5,172,280	11.54	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,122.48000	1.12248	1,127,620	11.55	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,157.82000	5.15782	5,118,520	11.55	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,145.97000	1.14597	1,151,230	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,104.52000	5.10452	5,065,340	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,099.49000	1.09949	1,104,500	11.54	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,286.64000	2.28664	2,297,820	12.18	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,935.24000	4.93524	4,901,100	12.18	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,316.70000	2.31670	2,328,010	12.20	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,891.39000	4.89139	4,857,380	12.20	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,346.70000	2.34670	2,358,150	12.21	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,847.57000	4.84757	4,813,700	12.21	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,720.91000	3.72091	3,737,320	12.32	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,580.76000	4.58076	4,551,010	12.32	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,755.06000	3.75506	3,771,590	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,544.20000	4.54420	4,514,570	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,686.91000	3.68691	3,703,200	12.31	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,617.56000	4.61756	4,587,690	12.31	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												5,086,539.10	58	77,074
R2040	On	06/02/2020	Bond Future			10.18225	90.25260	10.18824	90.20596		12.46	0.00	0	52,644
R2040	On	07/05/2020	Bond Future			10.26306	91.89741	10.26925	91.84988		12.88	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.34635	89.07540	10.35276	89.02692		13.08	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.42278	90.75177	10.42940	90.70237		13.08	0.00	0	0
Total R2040 Future												0.00	0	52,644
R2040	On	06/02/2020	Bond Future	9.75	Call			451.15000	0.45115	450,380	11.45	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			7.26000	0.00726	6,960	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,822.54000	15.82254	15,775,900	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.05000	0.00005	0,050	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,968.10000	3.96810	3,920,690	11.45	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			469.58000	0.46958	468,890	11.47	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,903.87000	3.90387	3,856,540	11.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/02/2020 Bond Future	9.74	Call			433.23000	0.43323	432,380	11.43	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.74	Put			4,032.96000	4.03296	3,985,470	11.43	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.00	Put			10,067.69000	10.06769	10,020,750	10.67	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			1,245.53000	1.24553	1,251,070	12.20	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			5,540.96000	5.54096	5,498,970	12.20	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Put			4,131.06000	4.13106	4,093,080	12.59	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			2,026.20000	2.02620	2,035,750	12.59	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.74	Call			1,270.95000	1.27095	1,276,620	12.21	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			5,483.78000	5.48378	5,441,920	12.21	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			1,296.49000	1.29649	1,302,290	12.23	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			5,426.84000	5.42684	5,385,110	12.23	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Put			6,974.52000	6.97452	6,929,970	11.81	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			747.25000	0.74725	750,230	11.81	0.00	0	2,640
R2040 On 06/08/2020 Bond Future	10.02	Call			2,507.10000	2.50710	2,519,590	12.55	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Put			5,080.49000	5.08049	5,044,500	12.55	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Call			2,539.83000	2.53983	2,552,470	12.57	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Put			5,034.17000	5.03417	4,998,330	12.57	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Call			2,572.51000	2.57251	2,585,290	12.58	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Put			4,987.92000	4.98792	4,952,220	12.58	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.32	Put			4,884.45000	4.88445	4,852,800	12.94	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.30	Call			3,989.62000	3.98962	4,007,110	12.92	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.30	Put			4,963.29000	4.96329	4,931,380	12.92	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Call			4,025.92000	4.02592	4,043,540	12.93	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Put			4,923.74000	4.92374	4,891,960	12.93	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Call			3,739.29000	3.73929	3,755,870	12.86	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	9.50	Put			9,019.62000	9.01962	8,978,240	12.23	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.50	Call			1,632.48000	1.63248	1,640,500	12.23	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.00	Put			6,267.98000	6.26798	6,232,250	12.66	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.00	Call			2,970.56000	2.97056	2,984,230	12.66	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.32	Call			4,062.38000	4.06238	4,080,130	12.94	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.70	Put			1,552.44000	1.55244	1,536,800	14.32	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	11.50	Call			9,339.54000	9.33954	9,371,130	14.32	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.50	Put			1,895.27000	1.89527	1,877,460	14.32	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	9.73	Put			7,659.71000	7.65971	7,620,790	12.42	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.73	Call			2,188.54000	2.18854	2,199,020	12.42	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.23	Put			5,246.78000	5.24678	5,213,960	12.86	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.70	Call			10,275.09000	10.27509	10,308,850	14.32	0.00	0	0
Total R2040 Option									0.00	0	17,280
Total For R2040									0.00	0	69,924
R2044 On 06/02/2020 Bond Future			10.26646	86.82755	10.27753	86.74067		13.15	8,161,789.70	94	50,476

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future			10.34577	88.40997	10.35720	88.32148		13.60	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.42744	85.64899	10.43926	85.55879		13.82	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.50235	87.26106	10.51455	87.16914		13.83	0.00	0	0
Total R2044 Future												8,161,789.70	94	50,476
R2044	On	06/02/2020	Bond Future	10.78	Put			571.60000	0.57160	541,960	14.29	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			4,573.54000	4.57354	4,491,850	12.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			10,229.58000	10.22958	10,142,630	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			7.54000	0.00754	7,470	11.27	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,714.27000	4.71427	4,632,080	12.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			320.58000	0.32058	325,270	12.06	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,365.34000	4.36534	4,422,580	14.29	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			365.23000	0.36523	370,680	12.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,503.98000	4.50398	4,422,550	12.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			380.98000	0.38098	386,700	12.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,435.01000	4.43501	4,353,850	12.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			349.94000	0.34994	355,130	12.12	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,667.00000	1.66700	1,689,520	12.87	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			8,032.86000	8.03286	7,952,380	12.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			505.85000	0.50585	513,860	12.00	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,721.67000	4.72167	4,655,370	12.86	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,636.87000	1.63687	1,659,060	12.86	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,461.90000	1.46190	1,482,130	12.75	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,060.09000	5.06009	5,111,480	14.03	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,674.33000	1.67433	1,637,230	14.03	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,982.76000	8.98276	8,900,260	12.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			378.63000	0.37863	384,620	12.00	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,669.81000	4.66981	4,603,840	12.87	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,609.71000	5.60971	5,538,340	12.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,537.75000	6.53775	6,597,210	14.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,169.84000	1.16984	1,140,810	14.55	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			9,558.93000	9.55893	9,475,440	12.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			317.06000	0.31706	322,060	12.00	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			5,041.25000	5.04125	4,972,990	12.75	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,728.82000	5.72882	5,656,850	12.54	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,157.91000	6.15791	6,215,500	14.41	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,277.87000	1.27787	1,246,970	14.41	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,171.18000	1.17118	1,187,990	12.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,669.14000	5.66914	5,597,460	12.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,195.90000	1.19590	1,213,020	12.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,146.58000	1.14658	1,163,100	12.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	10.93	Call			5,941.12000	5.94112	5,993,790	14.36	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,833.37000	1.83337	1,856,220	13.05	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,998.71000	1.99871	1,964,990	14.63	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,586.45000	12.58645	12,502,350	12.55	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			410.04000	0.41004	416,140	12.55	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,635.04000	7.63504	7,562,520	12.77	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,329.21000	1.32921	1,346,890	12.77	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,448.66000	6.44866	6,381,310	13.05	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,333.35000	2.33335	2,295,820	14.36	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,861.18000	1.86118	1,884,300	13.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,393.30000	6.39330	6,326,220	13.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,888.98000	1.88898	1,912,370	13.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,338.05000	6.33805	6,271,240	13.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,728.21000	9.72821	9,649,260	12.55	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			786.67000	0.78667	797,920	12.55	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,807.41000	5.80741	5,743,350	13.21	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,181.85000	2.18185	2,207,990	13.21	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,727.24000	6.72724	6,783,720	14.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,410.79000	7.41079	7,466,910	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,708.32000	2.70832	2,672,520	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,697.76000	2.69776	2,726,140	13.36	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,680.82000	14.68082	14,596,980	12.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			620.75000	0.62075	628,830	12.92	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,712.98000	6.71298	6,650,630	13.41	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,141.92000	1.14192	1,155,990	12.92	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			7,020.24000	7.02024	6,956,460	13.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,667.77000	2.66777	2,695,910	13.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,424.18000	8.42418	8,484,210	14.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,006.77000	2.00677	2,029,350	13.12	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,968.48000	6.96848	6,904,940	13.36	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			5,206.19000	5.20619	5,151,850	13.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,988.53000	3.98853	4,026,360	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			5,165.37000	5.16537	5,111,280	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,916.16000	3.91616	3,953,500	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,849.16000	2.84916	2,878,730	13.41	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			11,266.37000	11.26637	11,188,520	12.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,669.38000	8.66938	8,730,280	15.02	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,222.77000	2.22277	2,191,750	15.02	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			8,359.02000	8.35902	8,289,680	13.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,247.28000	5.24728	5,192,700	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,307.91000	2.30791	2,276,020	14.94	0.00	0	568

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 05/11/2020 Bond Future	10.35	Call			3,952.27000	3.95227	3,989,850	13.70	0.00	0	0
Total R2044 Option									0.00	0	16,344
Total For R2044									8,161,789.70	94	66,820
R2048 On 06/02/2020 Bond Future			10.24722	90.22973	10.25831	90.14037		12.88	1,804,594.60	20	94,797
R2048 On 07/05/2020 Bond Future			10.32047	87.43424	10.33191	87.34324		14.02	0.00	0	0
R2048 On 06/08/2020 Bond Future			10.39451	89.03996	10.40632	88.94726		13.54	0.00	0	0
R2048 On 05/11/2020 Bond Future			10.46970	86.27669	10.48190	86.18217		14.26	0.00	0	0
Total R2048 Future									1,804,594.60	20	94,797
R2048 On 06/02/2020 Bond Future	9.71	Call			299.00000	0.29900	303,480	11.74	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			4,919.16000	4.91916	4,834,280	11.74	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			313.08000	0.31308	317,810	11.76	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			4,845.14000	4.84514	4,760,510	11.76	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			285.46000	0.28546	289,710	11.71	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,993.86000	4.99386	4,908,750	11.71	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			1,184.94000	1.18494	1,202,290	12.90	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,775.75000	5.77575	5,702,100	12.90	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,210.43000	1.21043	1,228,100	12.91	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			5,714.27000	5.71427	5,640,940	12.91	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,159.60000	1.15960	1,176,640	12.88	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,837.51000	5.83751	5,763,550	12.88	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			10,661.32000	10.66132	10,578,500	12.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			674.09000	0.67409	683,970	12.29	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			12,827.19000	12.82719	12,740,730	12.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			413.93000	0.41393	420,170	12.29	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			3,018.10000	3.01810	3,052,030	13.21	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,744.60000	4.74460	4,685,830	13.21	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			3,054.73000	3.05473	3,088,970	13.22	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			4,700.07000	4.70007	4,641,610	13.22	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			2,981.68000	2.98168	3,015,320	13.20	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,789.47000	4.78947	4,730,410	13.20	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,051.60000	3.05160	3,083,310	13.85	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			6,597.09000	6.59709	6,534,280	13.85	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			2,986.93000	2.98693	3,018,150	13.83	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			6,698.99000	6.69899	6,635,690	13.83	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,019.02000	3.01902	3,050,480	13.84	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			6,647.72000	6.64772	6,584,660	13.84	0.00	0	0
Total R2048 Option									0.00	0	23,640
Total For R2048									1,804,594.60	20	118,437
R208 On 06/02/2020 Bond Future			6.61542	102.60524	6.61396	102.60681		0.55	0.00	0	12,683
R208 On 07/05/2020 Bond Future			6.38824	101.07186	6.38641	101.07341		0.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			5.94329	102.93980	5.94085	102.94131		0.43	0.00	0	0
R208	On	05/11/2020	Bond Future			4.88112	101.46185	4.87722	101.46335		0.25	0.00	0	0
Total R208 Future												0.00	0	12,683
R208	On	06/02/2020	Bond Future	6.13	Call			0.15000	0.00015	0,140	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			523.91000	0.52391	525,470	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.18000	0.00018	0,160	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			513.08000	0.51308	514,630	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.14000	0.00014	0,120	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			534.77000	0.53477	536,320	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,355.95000	1.35595	1,357,500	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,347.26000	1.34726	1,348,810	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,364.65000	1.36465	1,366,190	0.55	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			280.18000	0.28018	281,180	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			39.10000	0.03910	38,580	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			275.79000	0.27579	276,780	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			40.74000	0.04074	40,210	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			271.20000	0.27120	272,180	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			37.26000	0.03726	36,750	0.37	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			77.25000	0.07725	76,450	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			118.52000	0.11852	119,220	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			78.92000	0.07892	78,120	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			116.34000	0.11634	117,040	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			81.00000	0.08100	80,190	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			114.57000	0.11457	115,260	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	12,683
R209	On	06/02/2020	Bond Future			9.91739	73.05185	9.92328	73.01525		12.22	12,272,710.80	168	103,946
R209	On	07/05/2020	Bond Future			9.98866	71.23195	9.99474	71.19465		13.29	0.00	0	0
R209	On	06/08/2020	Bond Future			10.06074	72.54051	10.06702	72.50246		12.86	0.00	0	0
R209	On	05/11/2020	Bond Future			10.13118	70.75395	10.13766	70.71518		13.45	0.00	0	0
Total R209 Future												12,272,710.80	168	103,946
R209	On	06/02/2020	Bond Future	9.51	Call			408.76000	0.40876	408,130	11.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,044.49000	3.04449	3,007,260	11.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			424.05000	0.42405	423,490	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,994.35000	2.99435	2,957,190	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			393.78000	0.39378	393,080	11.45	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,095.03000	3.09503	3,057,730	11.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.40	Put			3,627.05000	3.62705	3,589,260	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			265.95000	0.26595	264,760	11.29	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,021.90000	1.02190	1,026,190	12.67	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,414.69000	4.41469	4,381,680	12.67	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,041.63000	1.04163	1,046,020	12.68	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,368.84000	4.36884	4,335,930	12.68	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,002.42000	1.00242	1,006,610	12.66	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,460.87000	4.46087	4,427,760	12.66	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.02000	0.00002	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,905.83000	36.90583	36,867,770	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.02000	0.00002	0,020	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,797.48000	36.79748	36,759,430	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.01000	0.00001	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,014.31000	37.01431	36,976,260	11.84	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,159.47000	3.15947	3,173,030	13.22	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,989.83000	3.98983	3,964,620	13.22	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,188.59000	3.18859	3,202,260	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,958.16000	3.95816	3,933,060	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,217.85000	3.21785	3,231,620	13.24	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,926.70000	3.92670	3,901,700	13.24	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												12,272,710.80	168	111,446
R210	On	06/02/2020	Bond Future			188.89929	188.89929	188.90199	188.90199			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.74473	189.74473	189.74739	189.74739			0.00	0	0
R210	On	06/08/2020	Bond Future			193.32769	193.32769	193.33017	193.33017			0.00	0	0
R210	On	05/11/2020	Bond Future			194.24041	194.24041	194.24297	194.24297			0.00	0	0
Total R210 Future												0.00	0	1,721
Total For R210												0.00	0	1,721
R212	On	06/02/2020	Bond Future			161.83826	161.83826	161.84312	161.84312			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.82733	164.82733	164.83217	164.83217			0.00	0	0
R212	On	06/08/2020	Bond Future			165.65160	165.65160	165.65641	165.65641			0.00	0	0
R212	On	05/11/2020	Bond Future			168.76044	168.76044	168.76526	168.76526			0.00	0	0
Total R212 Future												0.00	0	7,963
Total For R212												0.00	0	7,963
R213	On	06/02/2020	Bond Future			9.38839	86.95764	9.41476	86.79871		9.46	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.45477	84.99056	9.48209	84.82869		10.24	0.00	0	0
R213	On	06/08/2020	Bond Future			9.52152	86.55344	9.54987	86.38841		9.86	0.00	0	0
R213	On	05/11/2020	Bond Future			9.59076	84.62923	9.62016	84.46113		10.24	0.00	0	0
Total R213 Future												0.00	0	24,111

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.28	Call			893.96000	0.89396	948,830	9.25	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,710.35000	1.71035	1,606,290	9.25	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			844.52000	0.84452	897,090	9.23	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,782.97000	1.78297	1,676,610	9.23	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			869.02000	0.86902	922,740	9.24	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,746.41000	1.74641	1,641,200	9.24	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,827.35000	3.82735	3,710,500	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			994.03000	0.99403	1,037,780	9.82	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,912.34000	3.91234	3,794,220	9.82	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,013.37000	1.01337	1,057,750	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,869.79000	3.86979	3,752,300	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,032.76000	1.03276	1,077,780	9.84	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,976.92000	1.97692	2,042,310	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,505.92000	3.50592	3,406,280	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,002.71000	2.00271	2,068,680	9.53	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,472.19000	3.47219	3,373,130	9.53	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,028.69000	2.02869	2,095,230	9.54	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,438.71000	3.43871	3,340,220	9.54	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,329.96000	3.32996	3,243,470	10.13	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,186.86000	3.18686	3,268,950	10.14	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,302.08000	3.30208	3,216,070	10.14	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,216.35000	3.21635	3,298,910	10.15	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,274.39000	3.27439	3,188,850	10.15	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,157.51000	3.15751	3,239,120	10.13	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,111
R214	On	06/02/2020	Bond Future			10.14031	71.51495	10.14625	71.47677		13.20	0.00	0	19,434
R214	On	07/05/2020	Bond Future			10.21047	69.52018	10.21660	69.48123		14.39	0.00	0	0
R214	On	06/08/2020	Bond Future			10.28122	70.79710	10.28754	70.75742		13.92	0.00	0	0
R214	On	05/11/2020	Bond Future			10.35315	68.83176	10.35968	68.79123		14.61	0.00	0	0
Total R214 Future												0.00	0	19,434
R214	On	06/02/2020	Bond Future	9.72	Call			414.15000	0.41415	413,390	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,242.03000	3.24203	3,203,090	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			429.79000	0.42979	429,100	12.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,189.23000	3.18923	3,150,360	12.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			398.91000	0.39891	398,090	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,295.33000	3.29533	3,256,330	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,397.67000	4.39767	4,358,090	11.87	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			179.01000	0.17901	177,610	11.87	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,506.01000	2.50601	2,468,660	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.87	Call			693.99000	0.69399	694,820	12.56	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,505.60000	2.50560	2,519,990	13.49	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			782.14000	0.78214	758,350	13.49	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,644.80000	6.64480	6,607,370	13.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			479.17000	0.47917	480,690	13.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			3,612.54000	3.61254	3,580,820	13.96	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,620.25000	1.62025	1,627,480	13.96	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,178.40000	4.17840	4,196,870	15.03	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,452.12000	1.45212	1,431,640	15.03	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,254.71000	1.25471	1,260,090	13.75	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,255.35000	4.25535	4,221,780	13.75	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,277.38000	1.27738	1,282,880	13.77	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,210.09000	4.21009	4,176,640	13.77	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,232.29000	1.23229	1,237,560	13.74	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,300.96000	4.30096	4,267,280	13.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,195.66000	2.19566	2,206,090	13.35	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,170.30000	4.17030	4,141,050	13.35	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,223.29000	2.22329	2,233,840	13.36	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,132.31000	4.13231	4,103,180	13.36	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,168.21000	2.16821	2,178,520	13.33	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,208.57000	4.20857	4,179,200	13.33	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,429.44000	3.42944	3,443,970	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,115.39000	4.11539	4,089,390	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,459.83000	3.45983	3,474,470	14.39	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,082.79000	4.08279	4,056,900	14.39	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,398.91000	3.39891	3,413,330	14.37	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,147.95000	4.14795	4,121,840	14.37	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	26,184
Total for Bond												381,050,984.34	3,707	1,216,792
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			690.18600	690.18600	689.52200	689.52200				0.00	0	1,246
GOVI On 07/05/2020 GOVI			702.76500	702.76500	702.08800	702.08800				0.00	0	0
GOVI On 06/08/2020 GOVI			715.72900	715.72900	715.04000	715.04000				0.00	0	0
Total GOVI Future										0.00	0	1,246
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			136,180.00000	13.61800	129,540,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			136,280.00000	13.62800	129,640,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			136,080.00000	13.60800	129,440,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			179,020.00000	17.90200	172,250,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			179,120.00000	17.91200	172,350,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			178,920.00000	17.89200	172,150,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			130,900.00000	13.09000	124,010,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			131,000.00000	13.10000	124,110,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			130,800.00000	13.08000	123,910,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	1,246
Total for GOVI										0.00	0	1,246
AL37 On 06/02/2020 Index Future			681.43700	681.43700	681.19800	681.19800				0.00	0	0
AL37 On 07/05/2020 Index Future			693.85600	693.85600	693.61300	693.61300				0.00	0	0
AL37 On 06/08/2020 Index Future			706.65600	706.65600	706.40800	706.40800				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			785.14700	785.14700	783.99500	783.99500			0.00	0	0
AL7T On 07/05/2020 Index Future			799.45600	799.45600	798.28300	798.28300			0.00	0	0
AL7T On 06/08/2020 Index Future			814.20400	814.20400	813.00900	813.00900			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			698.12800	698.12800	697.47100	697.47100			0.00	0	414
ALBI On 07/05/2020 Index Future			710.85200	710.85200	710.18200	710.18200			0.00	0	0
ALBI On 06/08/2020 Index Future			723.96500	723.96500	723.28300	723.28300			0.00	0	0
Total ALBI Future									0.00	0	414
Total For ALBI									0.00	0	414
IGOV On 06/02/2020 Index Future			259.68600	259.68600	259.46400	259.46400			0.00	0	1,011
IGOV On 07/05/2020 Index Future			264.48200	264.48200	264.25600	264.25600			0.00	0	47
IGOV On 06/08/2020 Index Future			269.42300	269.42300	269.19300	269.19300			0.00	0	0
Total IGOV Future									0.00	0	1,058
Total For IGOV									0.00	0	1,058
Total for Index									0.00	0	1,472
JIBAR I On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.14000	95.14000	95.22000	95.22000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									381,050,984.34	3,707	1,219,561
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.01066			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.01000	103.48678	8.01000	103.46457			0.00	0	55,613,700
Total AA07 SPOT									0.00	0	55,613,700
Total For AA07									0.00	0	55,613,700
AB01/R On 24/11/2020 Spot Bond			10.00000	101.31500	10.00000	101.28800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB01/R186										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.26801	11.37000	103.23664				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	103.43052	11.81000	103.39791				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	42.32907	100.00000	42.23488				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	38.08871	100.00000	38.00487				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	278.37502				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.31640				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.11776				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.10725				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.99520				0.00	0	60,000,000
Total ABFN14 SPOT										0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN14										0.00	0	60,000,000
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.34471				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.17674				0.00	0	1,000,000,000
Total ABFN16 SPOT										0.00	0	1,000,000,000
Total For ABFN16										0.00	0	1,000,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.50906				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.61248				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.41513				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.49620				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.12454				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.62593				0.00	800,000,000	650,000,000
Total ABFN24 SPOT										0.00	800,000,000	650,000,000
Total For ABFN24										0.00	800,000,000	650,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.86617				0.00	0	70,000,000
Total ABFN25 SPOT										0.00	0	70,000,000
Total For ABFN25										0.00	0	70,000,000
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.44604				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.65438				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.58867				0.00	0	0
Total ABFN28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.38744				0.00	0	130,000,000
Total ABFN29 SPOT										0.00	0	130,000,000
Total For ABFN29										0.00	0	130,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.03690				0.00	0	70,000,000
Total ABFN30 SPOT										0.00	0	70,000,000
Total For ABFN30										0.00	0	70,000,000
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.72047				0.00	200,000,000	200,000,000
Total ABFN31 SPOT										0.00	200,000,000	200,000,000
Total For ABFN31										0.00	200,000,000	200,000,000
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.90928				0.00	0	70,000,000
Total ABFN32 SPOT										0.00	0	70,000,000
Total For ABFN32										0.00	0	70,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.04867				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.07963				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.44872				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.12646				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.46629				0.00	0	100,000,000
Total ABFN37 SPOT										0.00	0	100,000,000
Total For ABFN37										0.00	0	100,000,000
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.22214				0.00	1,000,000,000	500,000,000
Total ABFN38 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN38										0.00	1,000,000,000	500,000,000
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.02041				0.00	640,000,000	320,000,000
Total ABFN39 SPOT										0.00	640,000,000	320,000,000
Total For ABFN39										0.00	640,000,000	320,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.02071				0.00	0	0
Total ABFN40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.02097				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.02119				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.41206				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.43678				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.45448				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.43759				0.00	0	2,029,432,700
Total ABJ01 SPOT										0.00	0	2,029,432,700
Total For ABJ01										0.00	0	2,029,432,700
ABK10 On 14/02/2020 Spot Bond					0.00000	101.09098				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.83091				0.00	0	2,000,000,000
Total ABK12 SPOT										0.00	0	2,000,000,000
Total For ABK12										0.00	0	2,000,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	100.33207				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.90639				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.57000	6.57000	6.57000	150.83266				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	84.25038	100.00000	84.08572				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.88000	6.88000	6.88000	133.73868			0.00	0	280,000,000
Total ABKI03 SPOT									0.00	0	280,000,000
Total For ABKI03									0.00	0	280,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	31.28990	100.00000	31.21797			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.30000	8.30000	8.30000	127.23946			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.30191	100.00000	12.27349			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.62446			0.00	0	2,209,991,600
Total ABKS1 SPOT									0.00	0	2,209,991,600
Total For ABKS1									0.00	0	2,209,991,600
ABN05 On 18/04/2021 Spot Bond			4.52000	204.90138	4.52000	204.85888			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	130.49901			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.63500	4.63500	4.63500	173.77013			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	209.81617			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.85000	8.85000	8.85000	99.30604		7,080,000,000,000.00	800,000,000	400,000,000	
Total ABN67 SPOT								7,080,000,000,000.00	800,000,000	400,000,000	
Total For ABN67								7,080,000,000,000.00	800,000,000	400,000,000	
ABN79 On 21/12/2026 Spot Bond			9.74500	9.74500	9.74500	103.68649		0.00	0	0	
Total ABN79 SPOT								0.00	0	0	
Total For ABN79								0.00	0	0	
ABN80 On 31/03/2021 Spot Bond			7.51000	7.51000	7.51000	100.52760		0.00	0	0	
Total ABN80 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.29000	10.29000	10.29000	100.94673			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.53500	104.12440	7.53500	104.10336			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.41500	101.59603	7.41500	101.57599			0.00	0	2,560,800
Total ABS12 SPOT									0.00	0	2,560,800
Total For ABS12									0.00	0	2,560,800
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.89176	9.20000	100.86724			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.21500	104.04233	8.21500	104.01932			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.56500	102.43227	7.56500	102.41137		6,959,800,000,000.00		920,000,000	460,000,000
Total ABS14 SPOT								6,959,800,000,000.00		920,000,000	460,000,000
Total For ABS14								6,959,800,000,000.00		920,000,000	460,000,000
ABS15 On 11/11/2022 Spot Bond			8.17000	105.04351	8.17000	105.02041			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.54000	109.52186	8.54000	109.49670			0.00	0	1,300,000,000
Total ABS16 SPOT									0.00	0	1,300,000,000
Total For ABS16									0.00	0	1,300,000,000
ABS17 On 11/11/2027 Spot Bond			9.09000	109.66304	9.09000	109.63626			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.09000	107.83583	8.09000	107.81234			0.00	0	2,500,000,000
Total ABS18 SPOT									0.00	0	2,500,000,000
Total For ABS18									0.00	0	2,500,000,000
ABS6 On 01/06/2020 Spot Bond			7.61500	100.63572	7.61500	100.61543			0.00	0	75,051,900
Total ABS6 SPOT									0.00	0	75,051,900
Total For ABS6									0.00	0	75,051,900
ABS7 On 11/09/2026 Spot Bond			8.95000	101.62342	8.95000	101.59898		15,394,000,000,000.00		1,720,000,000	974,908,000
Total ABS7 SPOT								15,394,000,000,000.00		1,720,000,000	974,908,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS7										15,394,000,000,000.00	1,720,000,000	974,908,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.36106	100.00000	11.33578				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	289.93858				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.58000	160.68559	3.58000	160.65637				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.19000	11.19000	11.19000	103.85582				0.00	0	200,000,000
Total ABX01 SPOT										0.00	0	200,000,000
Total For ABX01										0.00	0	200,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08L On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	99.95033				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	99.95144				0.00	0	0
Total ACL098 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL098										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			7.83500	7.83500	7.83500	99.95709				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.62534				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	243.66548				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	99.95305				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14 On 20/12/2021 Spot Bond					0.00000	99.95291				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18 On 20/09/2022 Spot Bond					0.00000	99.18064				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.25901				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	99.95185				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	99.95179				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	99.95179				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	99.95090				0.00	0	0
Total ACL201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.95090				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	164.88550				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	166.80190				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.90469				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	99.95356				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.91384				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.24720				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	99.95376				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	99.95457				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.72293				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	101.92649				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.61996				0.00	0	0
Total AECI03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.62360				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.48610				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.57210				0.00	780,000,000	390,000,000
Total AGL02 SPOT										0.00	780,000,000	390,000,000
Total For AGL02										0.00	780,000,000	390,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.75639				0.00	2,004,000,000	1,004,000,000
Total AGT01 SPOT										0.00	2,004,000,000	1,004,000,000
Total For AGT01										0.00	2,004,000,000	1,004,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.51939				0.00	0	50,000,000
Total AGT02 SPOT										0.00	0	50,000,000
Total For AGT02										0.00	0	50,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	100.39464				0.00	0	50,000,000
Total AGT03 SPOT										0.00	0	50,000,000
Total For AGT03										0.00	0	50,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.41354				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.16783				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.31882				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.38870				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.38041				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.47165				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.56286				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.86104				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.95206				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.47682				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.63385				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.04000	105.71304	9.04000	105.68764				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.65569				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.68479				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.88792				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.61558				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.63378				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.65561				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.68469				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.88770				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,997,550,800
Total AHL01U SPOT										0.00	0	1,997,550,800
Total For AHL01U										0.00	0	1,997,550,800
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	37,953,465,700
Total AHL1AU SPOT										0.00	0	37,953,465,700
Total For AHL1AU										0.00	0	37,953,465,700
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,648,983,500
Total AHL1BU SPOT										0.00	0	9,648,983,500
Total For AHL1BU										0.00	0	9,648,983,500
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			776,518,452,500,000.00	37,765,184,525	37,765,184,525	
Total AHY2U SPOT									776,518,452,500,000.00	37,765,184,525	37,765,184,525	
Total For AHY2U									776,518,452,500,000.00	37,765,184,525	37,765,184,525	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			2,451,604,200,000.00	24,516,042	18,555,801,996	
Total AIG2U SPOT									2,451,604,200,000.00	24,516,042	18,555,801,996	
Total For AIG2U									2,451,604,200,000.00	24,516,042	18,555,801,996	
AIR02 On 30/04/2023 Spot Bond			8.90500	109.48576	8.90500	109.45970				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.54000	103.07992	8.54000	103.05624				0.00	0	2,316,000
Total AIR04 SPOT										0.00	0	2,316,000
Total For AIR04										0.00	0	2,316,000
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.87500	95.15262	10.87500	95.12494				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.84000	175.13545	4.84000	175.09761				0.00	0	0
Total AIRL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIRL01									0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			1,467,740,200,000.00	14,677,402	9,444,292,991
Total AIRS1U SPOT									1,467,740,200,000.00	14,677,402	9,444,292,991
Total For AIRS1U									1,467,740,200,000.00	14,677,402	9,444,292,991
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			1,193,112,500,000.00	11,931,125	8,951,673,425
Total AIRT1U SPOT									1,193,112,500,000.00	11,931,125	8,951,673,425
Total For AIRT1U									1,193,112,500,000.00	11,931,125	8,951,673,425
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.44693			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.94173			0.00	0	110,000,000
Total APF05 SPOT									0.00	0	110,000,000
Total For APF05									0.00	0	110,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	101.09031			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	99.79063			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.74208			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.33945			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.16655			0.00	0	0
Total APF10 SPOT									0.00	0	0
Total For APF10									0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.02090			0.00	0	0
Total APF11 SPOT									0.00	0	0
Total For APF11									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.67000	227.13167	4.67000	227.08362				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			4.68500	203.97350	4.68500	203.93026				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	101.40663				0.00	0	10,000,000
Total ASN058 SPOT										0.00	0	10,000,000
Total For ASN058										0.00	0	10,000,000
ASN05 On 28/04/2020 Spot Bond					0.00000	101.25386				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	101.18710				0.00	0	0
Total ASN061 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.97345				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	99.94681				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	99.95515				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.39804				0.00	61,600,000	94,200,000
Total ASN083 SPOT										0.00	61,600,000	94,200,000
Total For ASN083										0.00	61,600,000	94,200,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.40564				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	151.77323				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.39967				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.89912				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	92.11846				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.39418				0.00	0	0
Total ASN111 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.21686				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	99.93982				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	99.94037				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.31000	158.34603	4.31000	158.31415				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.62255				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	87.95002				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.07017				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.09020				0.00	0	0
Total ASN147 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.35500	158.20321	4.35500	158.17117				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	56.51224				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.40282				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			5.27500	165.99144	5.27500	165.95365				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.99329				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.70441				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.56622				0.00	0	0
Total ASN165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	99.94814				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.02703				0.00	640,000,000	320,000,000
Total ASN190 SPOT										0.00	640,000,000	320,000,000
Total For ASN190										0.00	640,000,000	320,000,000
ASN19: On 30/06/2022 Spot Bond					0.00000	101.96315				0.00	0	60,000,000
Total ASN194 SPOT										0.00	0	60,000,000
Total For ASN194										0.00	0	60,000,000
ASN19: On 31/01/2038 Spot Bond			4.64500	104.68128	4.64500	104.65927				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	99.95637				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.95592				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.93839				0.00	0	4,900,000
Total ASN204 SPOT										0.00	0	4,900,000
Total For ASN204										0.00	0	4,900,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.64872				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	100.70699				0.00	0	0
Total ASN209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond					0.00000	100.46281				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	100.46134				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24 On 09/03/2020 Spot Bond					0.00000	100.25120				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	100.43755				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	99.94824				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	99.95609				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	100.79629				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	100.68900				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	100.65423				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.11636				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	99.79250				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	99.95389				0.00	0	0
Total ASN300 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	99.94492				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 17/01/2020 Spot Bond					0.00000	103.93351				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31 On 20/01/2021 Spot Bond					0.00000	100.23215				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond					0.00000	101.19906				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31 On 30/03/2020 Spot Bond					0.00000	101.71501				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.59500	4.59500	4.59500	93.38973				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	89.46780				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32 On 20/06/2024 Spot Bond					0.00000	99.95555				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32 On 20/06/2024 Spot Bond					0.00000	99.95123				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33 On 09/05/2024 Spot Bond					0.00000	100.90925				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33 On 20/06/2024 Spot Bond					0.00000	99.95532				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33 On 31/01/2038 Spot Bond			4.75500	103.11260	4.75500	103.09061				0.00	0	0
Total ASN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN337										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	99.95330				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.81599				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.81599				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	99.95630				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	99.95385				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	99.95467				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	99.95467				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond					0.00000	100.39186				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond					0.00000	99.94839				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	99.95523				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	99.95408				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	101.20441				0.00	0	0
Total ASN381 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN381									0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.02273			0.00	120,000,000	860,000,000
Total ASN383 SPOT									0.00	120,000,000	860,000,000
Total For ASN383									0.00	120,000,000	860,000,000
ASN38: On 15/03/2021 Spot Bond					0.00000	100.02273			0.00	120,000,000	560,000,000
Total ASN384 SPOT									0.00	120,000,000	560,000,000
Total For ASN384									0.00	120,000,000	560,000,000
ASN38: On 20/12/2022 Spot Bond					0.00000	99.94894			0.00	0	0
Total ASN386 SPOT									0.00	0	0
Total For ASN386									0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	99.95496			0.00	0	0
Total ASN388 SPOT									0.00	0	0
Total For ASN388									0.00	0	0
ASN39: On 20/11/2020 Spot Bond					0.00000	100.33010			0.00	0	0
Total ASN395 SPOT									0.00	0	0
Total For ASN395									0.00	0	0
ASN39: On 17/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		959,000,000,000,000.00	29,590,000,000	15,000,000,000	
Total ASN399 SPOT								9,000,000,000,000.00	29,590,000,000	15,000,000,000	
Total For ASN399								9,000,000,000,000.00	29,590,000,000	15,000,000,000	
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ASN75U SPOT								0.00	0	0	
Total For ASN75U								0.00	0	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.77702			0.00	0	90,000,000
Total BAW18 SPOT								0.00	0	90,000,000	
Total For BAW18								0.00	0	90,000,000	
BAW19 On 05/12/2020 Spot Bond			7.56000	102.18168	7.56000	102.16097			0.00	0	1,000,000,000
Total BAW19 SPOT								0.00	0	1,000,000,000	
Total For BAW19								0.00	0	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			7.78500	105.25348	7.78500	105.23140			0.00	0	0
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.15975	9.30000	102.13425			0.00	0	0
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.05358			0.00	0	40,000,000
Total BAW22 SPOT								0.00	0	40,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW22										0.00	0	40,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	101.34881				0.00	0	50,000,000
Total BAW25 SPOT										0.00	0	50,000,000
Total For BAW25										0.00	0	50,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.28756				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.61613				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.29318				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.76008				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.77371				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.34864				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.13500	11.13500	11.13500	106.39111				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.57806				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.42700				0.00	0	0
Total BAYA62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	104.08746				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	102.44856				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	102.93903				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	102.42711				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			10.94000	10.94000	10.94000	103.02096				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	102.28700				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.28700				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.28700				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.80000	11.80000	11.80000	104.23983				0.00	0	200,000,000
Total BAYA72 SPOT										0.00	0	200,000,000
Total For BAYA72										0.00	0	200,000,000
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.77746				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.26720				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	102.57596				0.00	0	0
Total BAYA75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.57601				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.26252				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	103.09512				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	105.41285				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	103.20293				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.77204				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.82500				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.82500				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.82500				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.51657				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB16 On 30/09/2022 Spot Bond					0.00000	102.82566				0.00	0	20,000,000
Total BAYB17 SPOT										0.00	0	20,000,000
Total For BAYB17										0.00	0	20,000,000
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.82566				0.00	0	0
Total BAYB18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB18										0.00	0	0
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.82566				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.38407				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.82911				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.19980				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.74500	8.74500	8.74500	97.68942				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.42269	100.00000	9.40183				0.00	0	0
Total BD302U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.05346				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.31280				0.00	0	1,050,000,000
Total BDX31 SPOT										0.00	0	1,050,000,000
Total For BDX31										0.00	0	1,050,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.56268				0.00	15,956,482,600	20,533,971,300
Total BGL03 SPOT										0.00	15,956,482,600	20,533,971,300
Total For BGL03										0.00	15,956,482,600	20,533,971,300
BGL04 On 05/02/2020 Spot Bond			7.94000	103.93970	7.94000	103.91732				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.63500	104.43556	9.63500	104.40856				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.77308				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.54000	108.74209	9.54000	108.71425				0.00	0	50,000,000
Total BGL07 SPOT										0.00	0	50,000,000
Total For BGL07										0.00	0	50,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.42940				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.33500	104.01951	9.33500	103.99344				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	104.37756				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.11500	104.38647	10.11500	104.35818				0.00	0	0
Total BGL11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.51650				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.54000	108.71980	8.54000	108.69510				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.18007				0.00	0	10,000,000
Total BGL14 SPOT										0.00	0	10,000,000
Total For BGL14										0.00	0	10,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.93667				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.67281				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.75617				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.97760				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	105.47097				0.00	0	20,000,000
Total BGL19 SPOT										0.00	0	20,000,000
Total For BGL19										0.00	0	20,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	106.64592				0.00	1,500,000	1,500,000
Total BGT01 SPOT										0.00	1,500,000	1,500,000
Total For BGT01										0.00	1,500,000	1,500,000
BID07 On 30/06/2020 Spot Bond					0.00000	102.25378				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	103.06081				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.83770				0.00	0	0
Total BID09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.74722				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.28000	105.21235	8.28000	105.18890				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.22280				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.02116				0.00	0	50,000,000
Total BID13 SPOT										0.00	0	50,000,000
Total For BID13										0.00	0	50,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	101.11620				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	101.05718				0.00	700,000,000	760,000,000
Total BID15 SPOT										0.00	700,000,000	760,000,000
Total For BID15										0.00	700,000,000	760,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.26033				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.69167				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.69917				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.83068				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.89013				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.27224				0.00	0	30,000,000
Total BPPF04 SPOT										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF04										0.00	0	30,000,000
BPPF04 On 22/03/2021 Spot Bond					0.00000	99.89482				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/07/2021 Spot Bond					0.00000	101.38630				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2023 Spot Bond					0.00000	101.90934				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF13 On 22/03/2020 Spot Bond					0.00000	99.89952				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF15 On 23/07/2020 Spot Bond					0.00000	101.18268				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF16 On 23/01/2020 Spot Bond					0.00000	101.12842				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF17 On 19/11/2020 Spot Bond					0.00000	100.61588				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF18 On 19/11/2022 Spot Bond					0.00000	100.64240				0.00	0	1,090,000,000
Total BPPF19 SPOT										0.00	0	1,090,000,000
Total For BPPF19										0.00	0	1,090,000,000
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.65731				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BS2B1U										0.00	0	0
BS2C1I On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.78946				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.79165				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.92913				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.85500	101.22209	7.85500	101.20094				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.27130				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.86000	105.47173	7.86000	105.44939				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.31632				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.62153				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.21157				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.69000	108.26737	9.69000	108.23938				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.49000	107.82960	9.49000	107.80229				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.69000	108.80950	9.69000	108.78121				0.00	0	67,284,300
Total CCT03 SPOT										0.00	0	67,284,300
Total For CCT03										0.00	0	67,284,300
CCT04 On 17/07/2027 Spot Bond			9.74000	106.53494	9.74000	106.50741				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49050				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.78706				0.00	0	0
Total CGR21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.41322				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.86450				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.69897				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	99.85998				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.03786				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	99.74643				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.36422				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.18115				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	102.12043				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	101.38350				0.00	0	0
Total CGR45 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.66156				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	155.11324	3.14000	155.00950				0.00	0	0
Total CLN193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			4.28000	4.28000	4.28000	151.46439				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.89189				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.13000	99.44621	10.13000	99.41922				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.65000	100.88249	10.65000	100.85374				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	99.94824				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.87355				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.30895				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.31000	106.85264	9.31000	106.82593				0.00	0	2,586,412,000
Total CLN362 SPOT										0.00	0	2,586,412,000
Total For CLN362										0.00	0	2,586,412,000
CLN364 On 06/08/2023 Spot Bond					0.00000	101.19935				0.00	0	0
Total CLN364 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.45000	108.20435	11.45000	108.17126				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	101.24468				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.29579				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	107.40570				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.13500	104.45745	8.13500	104.43458				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	101.14274	10.98000	101.11305				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.68298	11.00000	102.65278				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	99.94848				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.24000	105.80140	11.24000	105.76962				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	99.94375				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	99.95401				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.37168				0.00	0	0
Total CLN387 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN387										0.00	0	0
CLN39 On 20/12/2019 Spot Bond					0.00000	102.89244				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	99.95386				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	100.01253				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond					0.00000	100.03443				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.84420				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.83961				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	99.95375				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.64290				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	99.95348				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond					0.00000	102.64190				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	103.45492				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	100.16620				0.00	0	0
Total CLN411 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN411										0.00	0	0
CLN411: On 18/07/2020 Spot Bond					0.00000	102.18194				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412: On 20/09/2020 Spot Bond					0.00000	100.47139				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413: On 20/09/2020 Spot Bond					0.00000	99.94636				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415: On 18/07/2020 Spot Bond					0.00000	101.83585				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416: On 23/09/2020 Spot Bond					0.00000	99.86647				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418: On 20/12/2020 Spot Bond					0.00000	99.94366				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419: On 20/12/2020 Spot Bond					0.00000	105.07581				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420: On 26/01/2021 Spot Bond					0.00000	101.70857				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421: On 20/12/2020 Spot Bond					0.00000	108.90300				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422: On 20/12/2020 Spot Bond					0.00000	107.69400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423: On 20/12/2020 Spot Bond					0.00000	108.99700				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424: On 20/12/2020 Spot Bond					0.00000	100.90055				0.00	0	0
Total CLN425 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	107.16600				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	99.93216				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	149.55000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	109.60200				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	110.27700				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	110.89300				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	150.53000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	99.94887				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	99.95133				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.92780				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	152.09000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.03500	105.15868	8.03500	105.13592				0.00	0	0
Total CLN445 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.58000	157.49165	4.58000	157.45881				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.75000	117.45933	6.75000	117.42810				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.99000	116.15629	6.99000	116.12467				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	99.94210				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	100.74946				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	101.10316				0.00	0	20,000,000
Total CLN458 SPOT										0.00	0	20,000,000
Total For CLN458										0.00	0	20,000,000
CLN46 On 29/11/2021 Spot Bond					0.00000	100.47590				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	103.35281				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			9.30500	107.07126	9.30500	107.04480				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.06000	104.60347	9.06000	104.57801				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	100.02210				0.00	240,000,000	120,000,000
Total CLN465 SPOT										0.00	240,000,000	120,000,000
Total For CLN465										0.00	240,000,000	120,000,000
CLN46 On 27/03/2020 Spot Bond					0.00000	99.80391				0.00	360,000,000	180,000,000
Total CLN467 SPOT										0.00	360,000,000	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN467										0.00	360,000,000	180,000,000
CLN467 On 28/03/2020 Spot Bond					0.00000	99.72819				0.00	620,000,000	310,000,000
Total CLN468 SPOT										0.00	620,000,000	310,000,000
Total For CLN468										0.00	620,000,000	310,000,000
CLN468 On 28/03/2022 Spot Bond					0.00000	100.63844				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	100.78841				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.29788				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	99.94828				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	28.52325	100.00000	28.45977				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.29667				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.75137				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.04783				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.65415				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.23500	102.96438	8.23500	102.94168				0.00	0	0
Total CLN485 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.39724				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.74000	101.94455	11.74000	102.25228				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.54000	104.96410	8.54000	104.94025				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	99.82792				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	100.64060				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	99.94857				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.73500	108.60288	10.73500	102.81913				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.44771				0.00	520,000,000	260,000,000
Total CLN495 SPOT										0.00	520,000,000	260,000,000
Total For CLN495										0.00	520,000,000	260,000,000
CLN495 On 04/09/2024 Spot Bond			8.94000	107.17239	8.94000	107.14665				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.76280				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.34663				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.68767				0.00	0	0
Total CLN499 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN499										0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	101.61752				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	101.70456				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50 On 11/10/2024 Spot Bond					0.00000	101.76925				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50 On 11/10/2024 Spot Bond					0.00000	101.76925				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50 On 24/10/2020 Spot Bond					0.00000	101.28250				0.00	780,000,000	390,000,000
Total CLN505 SPOT										0.00	780,000,000	390,000,000
Total For CLN505										0.00	780,000,000	390,000,000
CLN50 On 20/12/2022 Spot Bond					0.00000	100.33542				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50 On 24/02/2020 Spot Bond					0.00000	100.62081				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51 On 11/10/2020 Spot Bond					0.00000	101.67668				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN51 On 14/11/2022 Spot Bond					0.00000	98.25374				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51 On 15/09/2022 Spot Bond			9.96000	100.07181	9.96000	102.54186				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN51 On 30/10/2022 Spot Bond			10.01000	102.57036	10.01000	101.31627				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN51 On 25/11/2022 Spot Bond					0.00000	100.59223				0.00	0	0
Total CLN518 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.39525	9.60000	101.36093				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.03267				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.02152				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.50394				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.84976				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	102.52718	9.20000	102.50185				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	101.29000				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.24732				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	102.60162				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.55870				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	102.31876				0.00	0	80,000,000
Total CLN529 SPOT										0.00	0	80,000,000
Total For CLN529										0.00	0	80,000,000
CLN530 On 12/03/2021 Spot Bond					0.00000	100.02673				0.00	0	0
Total CLN530 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.03267				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.04689				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	99.95122				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.52132				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.97000	9.97000	9.97000	105.88307				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.62649				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.29771				0.00	0	120,000,000
Total CLN537 SPOT										0.00	0	120,000,000
Total For CLN537										0.00	0	120,000,000
CLN537 On 16/08/2023 Spot Bond					0.00000	100.76989				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	99.93787				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.68948				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	114.77900				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	100.39632				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	101.60832				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	101.66421				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54: On 21/08/2026 Spot Bond			9.44000	106.06546	9.44000	106.03887				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54: On 29/03/2025 Spot Bond			9.49000	104.57699	9.49000	104.55035				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54: On 12/11/2025 Spot Bond			9.58000	103.58165	9.58000	103.55502				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54: On 07/12/2025 Spot Bond			4.78000	4.78000	4.78000	104.66090				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55: On 18/04/2028 Spot Bond					0.00000	259.86859				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55: On 07/12/2025 Spot Bond			4.78000	4.78000	4.78000	104.66005				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55: On 03/03/2020 Spot Bond				100.00000	0.00000	109.14400				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55: On 20/12/2023 Spot Bond					0.00000	114.63400				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55: On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.13786				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.83274				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.86944				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.56794				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	101.81574				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	116.37800				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.91849				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.66834	10.16000	100.98496				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.44000	105.53495	9.44000	104.18790				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.98145				0.00	1,680,000,000	840,000,000
Total CLN564 SPOT										0.00	1,680,000,000	840,000,000
Total For CLN564										0.00	1,680,000,000	840,000,000
CLN564 On 21/02/2024 Spot Bond					0.00000	100.62283				0.00	0	0
Total CLN565 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	101.85782				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.34617				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.88352				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	100.91783				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.92728				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.67000	103.68246	9.67000	102.33804				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.89859				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.88759				0.00	1,160,000,000	580,000,000
Total CLN573 SPOT										0.00	1,160,000,000	580,000,000
Total For CLN573										0.00	1,160,000,000	580,000,000
CLN573 On 11/02/2024 Spot Bond					0.00000	100.88652				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.02306				0.00	260,000,000	1,530,000,000
Total CLN575 SPOT										0.00	260,000,000	1,530,000,000
Total For CLN575										0.00	260,000,000	1,530,000,000
CLN575 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	99.94785				0.00	0	0
Total CLN577 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	101.47969				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.93085				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	101.99702				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	100.89914				0.00	1,420,000,000	710,000,000
Total CLN581 SPOT										0.00	1,420,000,000	710,000,000
Total For CLN581										0.00	1,420,000,000	710,000,000
CLN582 On 30/05/2022 Spot Bond					0.00000	100.38121				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	100.02557				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	101.38870				0.00	1,280,000,000	640,000,000
Total CLN584 SPOT										0.00	1,280,000,000	640,000,000
Total For CLN584										0.00	1,280,000,000	640,000,000
CLN585 On 31/05/2022 Spot Bond					0.00000	100.37466				0.00	1,620,000,000	810,000,000
Total CLN585 SPOT										0.00	1,620,000,000	810,000,000
Total For CLN585										0.00	1,620,000,000	810,000,000
CLN586 On 16/09/2025 Spot Bond					0.00000	100.67787				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	100.19464				0.00	0	30,000,000
Total CLN587 SPOT										0.00	0	30,000,000
Total For CLN587										0.00	0	30,000,000
CLN588 On 14/06/2022 Spot Bond					0.00000	100.02163				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	99.99983				0.00	0	0
Total CLN589 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	100.02523				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	102.10944				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			4.97000	122.84892	4.97000	100.54813				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.56176				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	100.22753				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	101.92886				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.56176				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.28590				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	101.85731				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN59 On 10/12/2024 Spot Bond					0.00000	100.18347				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	99.99983				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	99.99983				0.00	0	0
Total CLN601 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN601										0.00	0	0
CLN60: On 04/06/2023 Spot Bond					0.00000	100.33340				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.18974				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN60: On 05/08/2024 Spot Bond					0.00000	100.98378				0.00	0	100,000,000
Total CLN604 SPOT										0.00	0	100,000,000
Total For CLN604										0.00	0	100,000,000
CLN60: On 12/08/2022 Spot Bond					0.00000	100.84040				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN60: On 14/04/2026 Spot Bond					0.00000	101.81522				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN60: On 17/01/2024 Spot Bond					0.00000	101.53785				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN60: On 22/08/2024 Spot Bond					0.00000	100.62667				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN60: On 30/04/2023 Spot Bond			9.32000	101.25222	9.32000	101.22703				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61: On 23/07/2022 Spot Bond					0.00000	101.30428				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	101.80638				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN61: On 07/03/2025 Spot Bond					0.00000	100.21684				0.00	160,000,000	80,000,000
Total CLN612 SPOT										0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN612										0.00	160,000,000	80,000,000
CLN612 On 22/08/2022 Spot Bond					0.00000	100.61274				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	100.38109				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.58759				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	99.94466				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	99.95134				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	99.94926				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	100.37463				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	101.11415				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	101.11163				0.00	520,000,000	260,000,000
Total CLN621 SPOT										0.00	520,000,000	260,000,000
Total For CLN621										0.00	520,000,000	260,000,000
CLN621 On 28/04/2021 Spot Bond					0.00000	101.03781				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	99.94314				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	100.98038				0.00	0	0
Total CLN624 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.67000	105.59239	8.67000	103.19981				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	100.77145				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.87805				0.00	0	140,000,000
Total CLN627 SPOT										0.00	0	140,000,000
Total For CLN627										0.00	0	140,000,000
CLN627 On 31/07/2034 Spot Bond			11.52000	92.79153	11.52000	87.62258				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	100.59867				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN629 On 19/08/2025 Spot Bond			10.14000	104.20830	10.14000	100.38731				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	100.53729				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	100.44728				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	100.35874				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond					0.00000	100.15967				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 18/04/2028 Spot Bond			8.74500	97.71227	8.74500	97.68942				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 20/06/2020 Spot Bond					0.00000	99.95320				0.00	0	0
Total CLNF15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	100.74346				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.39500	111.70175	8.39500	111.67665				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.21500	105.56367	8.21500	105.54033				0.00	0	2,583,200
Total COJ07 SPOT										0.00	0	2,583,200
Total For COJ07										0.00	0	2,583,200
COJ08 On 22/06/2026 Spot Bond			10.00000	106.74841	10.00000	106.71996				0.00	0	388,403,300
Total COJ08 SPOT										0.00	0	388,403,300
Total For COJ08										0.00	0	388,403,300
COJG0 On 09/06/2024 Spot Bond			8.72000	105.58578	8.72000	105.56116				0.00	0	63,103,800
Total COJG01 SPOT										0.00	0	63,103,800
Total For COJG01										0.00	0	63,103,800
COT01 On 03/04/2023 Spot Bond			9.37500	101.15566	9.37500	101.13034				0.00	0	22,346,000
Total COT01 SPOT										0.00	0	22,346,000
Total For COT01										0.00	0	22,346,000
COT02 On 03/04/2028 Spot Bond			11.13500	97.13519	11.13500	97.10644				0.00	0	200,000,000
Total COT02 SPOT										0.00	0	200,000,000
Total For COT02										0.00	0	200,000,000
COT03 On 05/06/2028 Spot Bond			11.09000	91.55168	11.09000	91.52468				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.35500	11.35500	11.35500	103.70794				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.02164				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.31714				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CSA04U									0.00	0	0
CSA051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	99.88282			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	99.71701			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	99.69781			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.13040			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.71779			0.00	0	0
Total DENG91 SPOT									0.00	0	0
Total For DENG91									0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.16291			0.00	0	0
Total DENG92 SPOT									0.00	0	0
Total For DENG92									0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	99.88301			0.00	0	340,000,000
Total DENG93 SPOT									0.00	0	340,000,000
Total For DENG93									0.00	0	340,000,000
DENG9 On 27/09/2020 Spot Bond					0.00000	99.79887			0.00	0	0
Total DENG94 SPOT									0.00	0	0
Total For DENG94									0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.16293			0.00	0	0
Total DENG97 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG97									0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG95U SPOT									0.00	0	0
Total For DNG95U									0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	99.82624			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	99.91055			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.62724			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.25429			0.00	260,000,000	130,000,000
Total DSY02 SPOT									0.00	260,000,000	130,000,000
Total For DSY02									0.00	260,000,000	130,000,000
DSY03 On 21/11/2024 Spot Bond			9.41000	9.41000	9.41000	104.82517			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.89221			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.98500	101.47190	7.98500	101.45019			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			6.50000	103.80075	6.50000	103.78242			0.00	0	19,695,300
Total DV22 SPOT									0.00	0	19,695,300
Total For DV22									0.00	0	19,695,300
DV22/R On 07/02/2020 Spot Bond			100.00000	92.10754	100.00000	91.88611			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.12000	108.26634	8.12000	108.24292			0.00	0	1,801,673,900
Total DV23 SPOT									0.00	0	1,801,673,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23									0.00	0	1,801,673,900
DV23/R On 27/02/2023 Spot Bond			100.00000	19.62762	100.00000	19.58442			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.62762	100.00000	19.58442			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			8.44000	107.53135	8.44000	107.50720			0.00	0	4,790,000
Total DV24 SPOT									0.00	0	4,790,000
Total For DV24									0.00	0	4,790,000
DV24/R On 18/02/2024 Spot Bond			9.69000	103.21331	9.69000	103.18677			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.21331	9.69000	103.18677			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.17000	97.30333	11.17000	97.27460			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.34817	10.10000	103.32050			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.34817	10.10000	103.32050			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 17/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVC031 SPOT									0.00	0	0
Total For DVC031									0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	99.82869			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20k On 31/08/2020 Spot Bond					0.00000	100.48206			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20l On 23/10/2020 Spot Bond					0.00000	101.40704			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.45138			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.23118			0.00	0	8,000,000,000
Total DVF22 SPOT									0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF22										0.00	0	8,000,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	101.09064				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	101.60516				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.70704				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	102.21958				0.00	0	60,000,000
Total DVF25 SPOT										0.00	0	60,000,000
Total For DVF25										0.00	0	60,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	102.36278				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	103.01584				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30l On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.34876				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.55334				0.00	520,000,000	260,000,000
Total DVFB25 SPOT										0.00	520,000,000	260,000,000
Total For DVFB25										0.00	520,000,000	260,000,000
DVFB2l On 31/05/2026 Spot Bond					0.00000	100.86952				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	70.71663	100.00000	70.56098				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			7.99000	108.37917	7.99000	108.35610				0.00	0	0
Total E174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			8.09000	113.17198	8.09000	113.14760				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.84500	102.92257	7.84500	102.90085				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.94500	106.18044	7.94500	106.15772				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.85000	106.41423	8.85000	106.38892				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.93000	101.97154	4.93000	101.94919				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.64500	92.63354	4.64500	92.61407				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.35051	2.25000	128.33173				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.55500	128.34106	4.55500	128.31422				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.58500	113.87372	4.58500	113.84983				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.42500	114.04824	4.42500	114.02493				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.59000	102.77789	4.59000	102.75636				0.00	0	0
Total EL31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.61500	94.39537	4.61500	94.37560			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.35051	2.25000	128.33173			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	114.61971			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	112.80642			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.66500	105.80548	7.66500	105.78386			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.67000	106.40127	7.67000	106.37927			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.09000	101.08077	10.09000	101.05344			0.00	0	50,000,000
Total EMM03 SPOT									0.00	0	50,000,000
Total For EMM03									0.00	0	50,000,000
EMM04 On 16/05/2028 Spot Bond			10.97000	10.97000	10.97000	94.89022			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.02000	11.02000	11.02000	100.51237			0.00	0	666,666,600
Total EMM05 SPOT									0.00	0	666,666,600
Total For EMM05									0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			10.24000	10.24000	10.24000	99.88704			0.00	0	0
Total EMM06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.09000	10.09000	10.09000	105.81362				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.26500	11.26500	11.26500	88.12539				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.52637				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.41999				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.20472				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.37422				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.17628				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.02376				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.37481				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.38516				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.47341				0.00	0	0
Total EPF012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond					0.00000	100.47631				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	100.34091				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	100.20349				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	100.20713				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.11059				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.02694				0.00	0	50,000,000
Total EPF019 SPOT										0.00	0	50,000,000
Total For EPF019										0.00	0	50,000,000
EPF019 On 07/11/2022 Spot Bond					0.00000	100.94921				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.30908				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.12117				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC4: On 07/11/2020 Spot Bond					0.00000	100.87225				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.73377				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.37141				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	100.34733				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	100.35329				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	101.45975				0.00	0	0
Total EQT004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQT004									0.00	0	0
EQT011 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQT01U SPOT									0.00	0	0
Total For EQT01U									0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	100.70908			0.00	0	0
Total ERS3B6 SPOT									0.00	0	0
Total For ERS3B6									0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.68875			0.00	0	0
Total ERS3B7 SPOT									0.00	0	0
Total For ERS3B7									0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.74150			0.00	0	0
Total ERS3C6 SPOT									0.00	0	0
Total For ERS3C6									0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	100.69281			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.06327			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.68876			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.71307			0.00	0	60,000,000
Total ERSA25 SPOT									0.00	0	60,000,000
Total For ERSA25									0.00	0	60,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.68231			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	100.67249			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.32000	108.48775	8.32000	108.46371		83,200,000,000.00		10,000,000	3,273,408,300
Total ES23 SPOT								83,200,000,000.00		10,000,000	3,273,408,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23									83,200,000,000.00	10,000,000	3,273,408,300
ES23/R On 25/01/2023 Spot Bond			10.00000	103.97488	10.00000	103.94731			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.52000	93.88430	9.52000	93.86045			5,045,600,000,000.00	530,000,000	35,866,639,700
Total ES26 SPOT									5,045,600,000,000.00	530,000,000	35,866,639,700
Total For ES26									5,045,600,000,000.00	530,000,000	35,866,639,700
ES26/R On 02/04/2026 Spot Bond			7.85000	101.65449	7.85000	101.63311			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.02500	77.27823	11.03000	77.22690			330,750,000,000.00	30,000,000	2,307,689,900
Total ES33 SPOT									330,750,000,000.00	30,000,000	2,307,689,900
Total For ES33									330,750,000,000.00	30,000,000	2,307,689,900
ES33/R On 15/09/2033 Spot Bond			7.50000	101.94019	7.50000	101.91958			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.34000	78.33720	11.34000	78.31359			113,400,000,000.00	10,000,000	32,314,086,200
Total ES42 SPOT									113,400,000,000.00	10,000,000	32,314,086,200
Total For ES42									113,400,000,000.00	10,000,000	32,314,086,200
ES42/R On 25/04/2042 Spot Bond			8.50000	101.25878	8.50000	101.23575			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.39651			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.10882			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.11196			0.00	0	0
Total EXX05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.95512				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.95327				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.03245	100.00000	12.00331				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.52440	100.00000	19.47710				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.99970				0.00	0	50,000,000
Total FIFB11 SPOT										0.00	0	50,000,000
Total For FIFB11										0.00	0	50,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.83081				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.95232				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.65725				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.76956				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.79176				0.00	380,000,000	1,490,000,000
Total FIFB17 SPOT										0.00	380,000,000	1,490,000,000
Total For FIFB17										0.00	380,000,000	1,490,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.18651				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.33523				0.00	1,020,000,000	510,000,000
Total FIFC33 SPOT										0.00	1,020,000,000	510,000,000
Total For FIFC33										0.00	1,020,000,000	510,000,000
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.82272				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	102.80096				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	102.04600				0.00	0	0
Total FNTG10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FNTG10									0.00	0	0
FNTH10 On 08/04/2020 Spot Bond					0.00000	101.37737			0.00	0	0
Total FNTH10 SPOT									0.00	0	0
Total For FNTH10									0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	100.34981			0.00	0	0
Total FNTI10 SPOT									0.00	0	0
Total For FNTI10									0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	103.10586			0.00	0	0
Total FNZ001 SPOT									0.00	0	0
Total For FNZ001									0.00	0	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	102.44200			0.00	0	0
Total FNZ002 SPOT									0.00	0	0
Total For FNZ002									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.82405			0.00	980,000,000	620,000,000
Total FRB13 SPOT									0.00	980,000,000	620,000,000
Total For FRB13									0.00	980,000,000	620,000,000
FRB14 On 02/06/2021 Spot Bond			10.03500	10.03500	10.03500	100.38111			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	100.89232			0.00	280,000,000	140,000,000
Total FRB15 SPOT									0.00	280,000,000	140,000,000
Total For FRB15									0.00	280,000,000	140,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.21667			0.00	16,808,800,000	38,404,400,000
Total FRB16 SPOT									0.00	16,808,800,000	38,404,400,000
Total For FRB16									0.00	16,808,800,000	38,404,400,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.08248			0.00	0	60,000,000
Total FRB17 SPOT									0.00	0	60,000,000
Total For FRB17									0.00	0	60,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.28785			0.00	40,000,000	75,000,000
Total FRB18 SPOT									0.00	40,000,000	75,000,000
Total For FRB18									0.00	40,000,000	75,000,000
FRB19 On 14/04/2021 Spot Bond			10.03500	104.98167	10.03500	104.95358			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.49867			0.00	120,000,000	60,000,000
Total FRB20 SPOT									0.00	120,000,000	60,000,000
Total For FRB20									0.00	120,000,000	60,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	104.75474			0.00	120,000,000	15,060,000,000
Total FRB21 SPOT									0.00	120,000,000	15,060,000,000
Total For FRB21									0.00	120,000,000	15,060,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	105.87023			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	103.98725			0.00	380,000,000	13,220,000,000
Total FRB23 SPOT									0.00	380,000,000	13,220,000,000
Total For FRB23									0.00	380,000,000	13,220,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.61129			0.00	0	180,000,000
Total FRB24 SPOT									0.00	0	180,000,000
Total For FRB24									0.00	0	180,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.52935			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	100.44792			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.12000	100.76151	10.12000	100.73434			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.68000	160.36253	3.68000	160.33292			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	289.83558			0.00	0	0
Total FRBI23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	131.73937				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.43500	176.33499	4.43500	176.29882				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	93.81312				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.08483				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.30500	83.92460	5.30500	83.90542				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.18000	87.49998	5.18000	87.48029				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.78000	7.78000	7.78000	92.97455				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.52000	8.52000	8.52000	67.05707				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.56000	8.56000	8.56000	66.29379				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121U SPOT										0.00	0	0
Total For FRC121U										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	126.55916				0.00	0	0
Total FRC169 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.76783				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	92.05776				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.72705				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.99022				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.39000	158.09226	4.39000	158.06009				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.68016				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.25000	155.39664	5.25000	155.36149				0.00	0	0
Total FRC233 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC233									0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	99.92684			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	103.12566			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	109.06166			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	103.20712			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	109.26469			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	108.71171			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.24445			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.19374			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	103.06408			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	102.92089			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	103.03282			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.42217			0.00	0	0
Total FRC246 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.06941				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	101.35855				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	108.24078				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	102.41433				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.98154				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.02311				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.96243				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.44515				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.84599				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.17974				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.58933				0.00	0	0
Total FRC261 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.53254				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.71107				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	102.03507				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.78483				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.20025				0.00	0	50,000,000
Total FRC271 SPOT										0.00	0	50,000,000
Total For FRC271										0.00	0	50,000,000
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.65196				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.24302	9.80000	101.21642				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.02756				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.02788				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.32227				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.76302				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.63744				0.00	0	0
Total FRC279 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC279										0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	99.95035				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.56114				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond					0.00000	102.08914				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	101.08318				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28 On 20/12/2022 Spot Bond					0.00000	100.03335				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.71792				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28 On 01/02/2020 Spot Bond					0.00000	101.13808				0.00	260,000,000	130,000,000
Total FRC287 SPOT										0.00	260,000,000	130,000,000
Total For FRC287										0.00	260,000,000	130,000,000
FRC28 On 01/02/2020 Spot Bond					0.00000	101.13808				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28 On 20/12/2022 Spot Bond					0.00000	99.95486				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29 On 20/06/2022 Spot Bond					0.00000	99.94879				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29 On 26/01/2021 Spot Bond					0.00000	101.37168				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.00000				0.00	0	0
Total FRC292 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.35961				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.34301				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.85433				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.82588				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.83506				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.72170				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	99.94485				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond					0.00000	101.97447				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.17127				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	101.00142				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	102.55737				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	101.71505				0.00	0	0
Total FRC304 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.13213				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.47978				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	100.77712				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	100.76575				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	99.95548				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	99.95091				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.64000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.29000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	99.94757				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	101.83000				0.00	0	700,000,000
Total FRC314 SPOT										0.00	0	700,000,000
Total For FRC314										0.00	0	700,000,000
FRC314 On 13/10/2026 Spot Bond					0.00000	99.98703				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	100.02383				0.00	0	0
Total FRC316 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC316										0.00	0	0
FRC31: On 31/07/2034 Spot Bond					0.00000	101.18616				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	99.95134				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond					0.00000	99.94738				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	101.32727				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	99.94051				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	99.94664				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32: On 20/06/2026 Spot Bond					0.00000	99.95037				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	100.79321				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	99.94763				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32: On 30/09/2022 Spot Bond					0.00000	100.34318				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	100.35472				0.00	0	0
Total FRC328 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC328										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.03000	5.03000	5.03000	156.04623				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.97000	4.97000	4.97000	156.23364				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	156.29618				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.33000	84.74260	5.33000	84.72304				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.87500	101.43388	4.87500	101.41194				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.10789				0.00	520,000,000	260,000,000
Total FRJ022 SPOT										0.00	520,000,000	260,000,000
Total For FRJ022										0.00	520,000,000	260,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.18703				0.00	2,580,000,000	290,000,000
Total FRJ20 SPOT										0.00	2,580,000,000	290,000,000
Total For FRJ20										0.00	2,580,000,000	290,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.58808				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.29845				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.24898				0.00	0	0
Total FRJ23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.76610			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.47689			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.44730			0.00	0	40,000,000
Total FRJ26 SPOT									0.00	0	40,000,000
Total For FRJ26									0.00	0	40,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.61038			0.00	2,000,000,000	1,000,000,000
Total FRJ27 SPOT									0.00	2,000,000,000	1,000,000,000
Total For FRJ27									0.00	2,000,000,000	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.02696			0.00	0	40,000,000
Total FRJ29 SPOT									0.00	0	40,000,000
Total For FRJ29									0.00	0	40,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	106.37852			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.46500	4.46500	4.46500	107.28935			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.50805			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.22978			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.60500	105.25892	4.60500	105.23690			0.00	0	0
Total FRS108 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.62000	205.39846	4.62000	205.35529				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.84500	101.85041	4.84500	101.82844				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	204.69608				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.70000	129.29936	4.70000	129.27198				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	119.33760	3.70500	119.31550				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.84500	101.85041	4.84500	101.82844				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.77000	202.12814	4.77000	202.08483				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.82000	201.05206	4.82000	201.00873				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.23000	164.85714	4.23000	132.17666				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.85000	200.40976	4.85000	200.36641				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.96500	87.62683	5.96500	87.60533				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.45500	163.86669	5.45500	163.82859				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.49500	93.27573	5.49500	93.25402				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.97500	169.60349	4.97500	169.56625				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.03500	168.87391	5.03500	168.83655				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.36000	189.86329	5.36000	189.81963				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	110.38126				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.42500	94.15528	5.42500	94.13353				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	90.97808				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.84500	101.85041	4.84500	101.82844				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.84500	171.19668	4.84500	171.15969				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.13000	194.53367	5.13000	194.49012				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.97500	169.60349	4.97500	169.56625				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.97500	169.60349	4.97500	169.56625				0.00	0	0
Total FRS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.26500	166.11040	5.26500	166.07263				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.00000	127.48412	5.00000	127.45613				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.09000	159.04653	4.09000	159.01544				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.32500	165.39806	5.32500	165.36019				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.36500	164.92511	5.36500	164.88719				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.97000	127.66433	4.97000	127.63640				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.78500	171.93779	4.78500	171.90091				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.37500	5.37500	5.37500	164.76919				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.37409				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	14.60190				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	17.86994				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	20.29090				0.00	0	0
Total FRS161 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond					0.00000	11.44121				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	13.13097				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	15.90498				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	17.95941				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	10.31157				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	10.32332				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	9.94579				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17: On 01/08/2022 Spot Bond					0.00000	17.40183				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17: On 16/10/2022 Spot Bond					0.00000	101.45629				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	101.55053				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	13.99699				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	13.99698				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	17.15328				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	99.99985				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	102.06971				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	105.77874				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	111.08835				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	113.84464				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	125.01916				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	121.27740				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	101.64038				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	114.52465				0.00	0	0
Total FRS193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS193										0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	55.88666				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	48.56984				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19 On 05/08/2024 Spot Bond					0.00000	100.95467				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19 On 03/08/2020 Spot Bond					0.00000	108.72530				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19 On 05/08/2025 Spot Bond					0.00000	101.04198				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20 On 12/08/2025 Spot Bond					0.00000	100.87435				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20 On 06/08/2025 Spot Bond					0.00000	100.52900				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20 On 04/03/2020 Spot Bond					0.00000	105.78676				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS20 On 11/09/2020 Spot Bond					0.00000	101.54085				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS20 On 15/03/2021 Spot Bond					0.00000	100.23140				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS20 On 14/10/2025 Spot Bond					0.00000	101.55531				0.00	0	0
Total FRS206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	99.92369				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	101.51022				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	100.70105				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.87000	3.87000	3.87000	291.90393				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	293.04906				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.48000	4.48000	4.48000	285.64995				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.88000	159.71886	3.88000	159.68853				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.19181				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.58000	160.68559	3.58000	160.65637				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.04231				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.44500	99.92577	4.44500	99.90531				0.00	0	0
Total FRS64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.14000	72.54164	4.14000	104.78397			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	132.61564			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	132.42730			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.67000	4.67000	4.67000	283.73480			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.32000	102.94023	7.32000	102.92000			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.91000	7.91000	7.91000	101.87101			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.34200	109.90357	8.34200	109.87903			0.00	0	4,661,900
Total FRX24 SPOT									0.00	0	4,661,900
Total For FRX24									0.00	0	4,661,900
FRX25 On 26/07/2025 Spot Bond			8.45000	109.56049	8.45000	109.53585			0.00	0	130,000,000
Total FRX25 SPOT									0.00	0	130,000,000
Total For FRX25									0.00	0	130,000,000
FRX26 On 01/10/2026 Spot Bond			8.72000	105.95760	8.72000	105.93290			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.79000	110.22286	8.79000	110.19682			0.00	0	442,964,100
Total FRX27 SPOT									0.00	0	442,964,100
Total For FRX27									0.00	0	442,964,100
FRX28 On 26/07/2028 Spot Bond			9.09000	110.05373	9.09000	110.02715			0.00	0	100,000,000
Total FRX28 SPOT									0.00	0	100,000,000
Total For FRX28									0.00	0	100,000,000
FRX30 On 31/01/2030 Spot Bond			9.44500	105.67529	9.44500	105.64879			0.00	0	0
Total FRX30 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.61000	102.32887	9.61000	102.30277			0.00	0	100,000,000
Total FRX31 SPOT									0.00	0	100,000,000
Total For FRX31									0.00	0	100,000,000
FRX32 On 31/03/2032 Spot Bond			9.71500	107.97048	9.71500	107.94250			0.00	0	1,441,434,700
Total FRX32 SPOT									0.00	0	1,441,434,700
Total For FRX32									0.00	0	1,441,434,700
FRX45 On 14/04/2045 Spot Bond			10.94000	76.35601	10.94000	76.33379			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.65539			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.69905			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4B1U										0.00	0	0
FS4C1 On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1 On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.58101				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.00739				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.90762				0.00	0	0
Total FS6A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.63313				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.40218				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.41662				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.42539				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.42796				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.25266				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.16698				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.02130				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.52413				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.53033				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.57060				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.62009				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.65099				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.27667				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.28265				0.00	400,000,000	200,000,000
Total GH5A21 SPOT										0.00	400,000,000	200,000,000
Total For GH5A21										0.00	400,000,000	200,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.28463				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.29524				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.36738				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.65618	4.15000	102.63589				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.58332				0.00	0	30,000,000
Total GRT07 SPOT										0.00	0	30,000,000
Total For GRT07										0.00	0	30,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.65847				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.20889				0.00	0	550,000,000
Total GRT12 SPOT										0.00	0	550,000,000
Total For GRT12										0.00	0	550,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	101.67060				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.19610				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.62446				0.00	0	0
Total GRT15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.65684				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.78000	106.09626	8.78000	106.07135				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.24319				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.97801				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.87729				0.00	0	100,000,000
Total GRT20 SPOT										0.00	0	100,000,000
Total For GRT20										0.00	0	100,000,000
GRT21 On 03/04/2024 Spot Bond			9.89000	101.65171	9.89000	101.62490				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.42373				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	102.69580				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.88019				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.58667				0.00	0	4,060,000,000
Total GRT25G SPOT										0.00	0	4,060,000,000
Total For GRT25G										0.00	0	4,060,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49046				0.00	0	50,000,000
Total GRT26G SPOT										0.00	0	50,000,000
Total For GRT26G										0.00	0	50,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	99.90774				0.00	0	0
Total GRT27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.17261				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.17684				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.60272				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.45461				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.36874				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.40344				0.00	0	10,000,000
Total GRT33 SPOT										0.00	0	10,000,000
Total For GRT33										0.00	0	10,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	101.76746				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	99.80619				0.00	780,000,000	390,000,000
Total GRT36 SPOT										0.00	780,000,000	390,000,000
Total For GRT36										0.00	780,000,000	390,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.81875				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	101.10823				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.62327				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.63385				0.00	0	0
Total GRT41 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT41									0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.65121			0.00	0	0
Total GRT42 SPOT									0.00	0	0
Total For GRT42									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T3U SPOT									0.00	0	0
Total For H6T3U									0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T2U SPOT									0.00	0	0
Total For H7T2U									0.00	0	0
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T4U SPOT									0.00	0	0
Total For H7T4U									0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H8T1U SPOT									0.00	0	0
Total For H8T1U									0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.44493			0.00	0	0
Total HC2T4 SPOT									0.00	0	0
Total For HC2T4									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.41894			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL02U SPOT									0.00	0	0
Total For HIL02U									0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL03U SPOT									0.00	0	0
Total For HIL03U									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.60075			0.00	0	0
Total HILB06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.62121				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.96546				0.00	0	50,000,000
Total HILB08 SPOT										0.00	0	50,000,000
Total For HILB08										0.00	0	50,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	101.88755				0.00	0	50,000,000
Total HILB09 SPOT										0.00	0	50,000,000
Total For HILB09										0.00	0	50,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.20467				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.37619				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.19907				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.74039				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.89866				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.82300				0.00	0	0
Total HPF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.24000	105.20821	7.24000	105.18788				0.00	0	36,383,900
Total HWAY20 SPOT										0.00	0	36,383,900
Total For HWAY20										0.00	0	36,383,900
HWAY2 On 31/07/2020 Spot Bond			100.00000	68.03015	100.00000	67.88041				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.38000	286.72256	4.38000	286.66412				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.57000	4.57000	4.57000	286.80800				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.66000	77.12370	4.66000	94.44227				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.96000	91.19950	10.96000	91.17306				0.00	0	530,000,000
Total HWAY34 SPOT										0.00	0	530,000,000
Total For HWAY34										0.00	0	530,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.62128	100.00000	12.59350				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.96000	90.86757	10.96000	90.84122				0.00	0	2,500,000,000
Total HWAY35 SPOT										0.00	0	2,500,000,000
Total For HWAY35										0.00	0	2,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.62092	100.00000	12.59315				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.49760				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.41990				0.00	0	2,000,000,000
Total HWF12 SPOT										0.00	0	2,000,000,000
Total For HWF12										0.00	0	2,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.45735				0.00	0	0
Total HWF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.55000	136.53696	3.55000	136.51224		491,959,180,340,000.00	138,580,050,800	251,650,050,800	
Total I2025 SPOT								11,959,180,340,000.00	138,580,050,800	251,650,050,800	
Total For I2025								11,959,180,340,000.00	138,580,050,800	251,650,050,800	
I2029 On 31/03/2029 Spot Bond			3.67000	100.82482	3.67000	100.80618		37,487,819,082,000.00	10,214,664,600	90,329,064,600	
Total I2029 SPOT								17,487,819,082,000.00	10,214,664,600	90,329,064,600	
Total For I2029								17,487,819,082,000.00	10,214,664,600	90,329,064,600	
I2033 On 28/02/2033 Spot Bond			3.83000	100.09300	3.83000	100.07396		180,953,415,175,000.00	47,246,322,500	65,409,322,500	
Total I2033 SPOT								10,953,415,175,000.00	47,246,322,500	65,409,322,500	
Total For I2033								10,953,415,175,000.00	47,246,322,500	65,409,322,500	
I2038 On 31/01/2038 Spot Bond			3.83000	117.25214	3.84500	116.98272		405,756,055,687,000.00	105,941,528,900	191,187,302,800	
Total I2038 SPOT								15,756,055,687,000.00	105,941,528,900	191,187,302,800	
Total For I2038								15,756,055,687,000.00	105,941,528,900	191,187,302,800	
I2046 On 31/03/2046 Spot Bond			3.93000	106.22918	3.93000	106.20880		218,646,109,632,000.00	55,635,142,400	123,342,942,400	
Total I2046 SPOT								18,646,109,632,000.00	55,635,142,400	123,342,942,400	
Total For I2046								18,646,109,632,000.00	55,635,142,400	123,342,942,400	
I2050 On 31/12/2050 Spot Bond			3.91000	110.72328	3.94000	110.06025		478,059,584,153,000.00	122,265,878,300	208,641,599,424	
Total I2050 SPOT								18,059,584,153,000.00	122,265,878,300	208,641,599,424	
Total For I2050								18,059,584,153,000.00	122,265,878,300	208,641,599,424	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U								0.00	0	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB125U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.52167			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.25500	8.25500	8.25500	102.36323			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.86241			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.46145		2,263,300,000,000.00	260,000,000	130,000,000	
Total IBL104 SPOT								2,263,300,000,000.00	260,000,000	130,000,000	
Total For IBL104								2,263,300,000,000.00	260,000,000	130,000,000	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.21037		0.00	0	0	
Total IBL106 SPOT								0.00	0	0	
Total For IBL106								0.00	0	0	
IBL109 On 07/12/2023 Spot Bond			4.33000	287.23099	4.33000	287.17283		0.00	0	0	
Total IBL109 SPOT								0.00	0	0	
Total For IBL109								0.00	0	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.26932		0.00	0	0	
Total IBL110 SPOT								0.00	0	0	
Total For IBL110								0.00	0	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	100.80484		0.00	520,000,000	260,000,000	
Total IBL112 SPOT								0.00	520,000,000	260,000,000	
Total For IBL112								0.00	520,000,000	260,000,000	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.59747		0.00	0	0	
Total IBL113 SPOT								0.00	0	0	
Total For IBL113								0.00	0	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.92017		0.00	0	0	
Total IBL114 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61417				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	99.95871				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.20053				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.68071				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.42631				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.90252				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.77069				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.64718				0.00	1,160,000,000	580,000,000
Total IBL127 SPOT										0.00	1,160,000,000	580,000,000
Total For IBL127										0.00	1,160,000,000	580,000,000
IBL128 On 11/04/2022 Spot Bond					0.00000	101.52864				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.58264				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.49994				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.87355				0.00	380,000,000	190,000,000
Total IBL131 SPOT										0.00	380,000,000	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL131										0.00	380,000,000	190,000,000
IBL132 On 12/08/2024 Spot Bond					0.00000	100.85005				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.01920				0.00	4,260,000,000	2,130,000,000
Total IBL133 SPOT										0.00	4,260,000,000	2,130,000,000
Total For IBL133										0.00	4,260,000,000	2,130,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	101.37766				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.61261				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	100.58815				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.61000	3.61000	3.61000	160.55925				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.09500	103.00818	8.09500	102.98547				0.00	0	2,728,000
Total IBL46 SPOT										0.00	0	2,728,000
Total For IBL46										0.00	0	2,728,000
IBL50 On 02/08/2020 Spot Bond			7.85500	104.16297	7.85500	104.14117				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.90000	108.06025	8.90000	108.03468				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.46125				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.73000	160.20130	3.73000	160.17153				0.00	0	0
Total IBL67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.00106				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.25596				0.00	0	100,000,000
Total IBL77 SPOT										0.00	0	100,000,000
Total For IBL77										0.00	0	100,000,000
IBL78 On 25/11/2022 Spot Bond			8.99000	103.29260	8.99000	103.26764				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.60235				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.83500	104.08885	7.83500	104.06687				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	39.35401	100.00000	39.26643				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.54491				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.50594				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.15002				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.43202				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.98362	100.00000	11.95724			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG00 On 22/10/2020 Spot Bond			7.88500	101.66781	7.88500	101.64633			4,100,200,000,000.00	520,000,000	260,000,000
Total IDCG03 SPOT									4,100,200,000,000.00	520,000,000	260,000,000
Total For IDCG03									4,100,200,000,000.00	520,000,000	260,000,000
IDCG06 On 24/11/2024 Spot Bond			9.19000	102.04545	9.19000	102.02027			0.00	0	882,995,400
Total IDCG06 SPOT									0.00	0	882,995,400
Total For IDCG06									0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.96307			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.67000	98.74550	11.67000	98.65739			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.30573			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.69000	105.93133	9.69000	105.90395			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.60775			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.89068			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.80630			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.24216			0.00	400,000,000	200,000,000
Total IDCG15 SPOT									0.00	400,000,000	200,000,000
Total For IDCG15									0.00	400,000,000	200,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.15419			0.00	0	0
Total IDCG16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.93819				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.02121				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.45210				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02198				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.61718	100.00000	6.60253				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.59000	100.72766	8.59000	100.70451				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.99500	102.50736	7.99500	102.48541				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN417U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IN417U									0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN418U SPOT									0.00	0	0
Total For IN418U									0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN419U SPOT									0.00	0	0
Total For IN419U									0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		146,673,400,000.00	1,466,734	1,466,734	
Total IN420U SPOT								146,673,400,000.00	1,466,734	1,466,734	
Total For IN420U								146,673,400,000.00	1,466,734	1,466,734	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN421U SPOT								0.00	0	0	
Total For IN421U								0.00	0	0	
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395		0.00	0	0	
Total ING196 SPOT								0.00	0	0	
Total For ING196								0.00	0	0	
ING211 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000		0.00	0	0	
Total ING211/JIBAR SPOT								0.00	0	0	
Total For ING211/JIBAR								0.00	0	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.38517		0.00	0	0	
Total ING362 SPOT								0.00	0	0	
Total For ING362								0.00	0	0	
ING371 On 31/01/2020 Spot Bond					0.00000	101.08419		0.00	780,000,000	390,000,000	
Total ING371 SPOT								0.00	780,000,000	390,000,000	
Total For ING371								0.00	780,000,000	390,000,000	
ING375 On 24/02/2023 Spot Bond					0.00000	101.16285		0.00	0	0	
Total ING375 SPOT								0.00	0	0	
Total For ING375								0.00	0	0	
ING383 On 30/06/2021 Spot Bond					0.00000	100.44478		0.00	0	0	
Total ING383 SPOT								0.00	0	0	
Total For ING383								0.00	0	0	
ING384 On 30/09/2021 Spot Bond					0.00000	86.95736		0.00	0	0	
Total ING384 SPOT								0.00	0	0	
Total For ING384								0.00	0	0	
ING394 On 31/01/2020 Spot Bond					0.00000	101.03275		0.00	0	0	
Total ING394 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.27315				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.38749				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.59062				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.13500	107.26495	10.13500	107.23613				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	102.97479				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.32971				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.16454				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.02243				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	99.89078				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	99.88944				0.00	0	0
Total IPF18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	99.88810				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.02142				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.63243				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.02248				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.00697				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.48624				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.86917				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.87896				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.93674				0.00	0	0
Total IPF30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	102.37335			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.84734			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.13898			0.00	0	0
Total IPF33 SPOT									0.00	0	0
Total For IPF33									0.00	0	0
IPFC27 On 24/01/2020 Spot Bond					0.00000	101.06964			0.00	0	0
Total IPFC27 SPOT									0.00	0	0
Total For IPFC27									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.05199	2.75000	101.04448			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.93500	147.53668	6.93500	147.49659			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	124.20234			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	124.20234			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.18559			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.47268			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.03500	106.95054	10.03500	106.92209			0.00	0	0
Total IV034 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.89038			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	105.23809			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	99.85507			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.83000	5.83000	5.83000	153.57440			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.24390			0.00	200,000,000	100,000,000
Total IV040 SPOT									0.00	200,000,000	100,000,000
Total For IV040									0.00	200,000,000	100,000,000
IV041 On 29/09/2021 Spot Bond			10.38500	105.13991	10.38500	105.11067			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.21311			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.27500	10.27500	10.27500	104.70763			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.44200			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.78000	156.86254	4.78000	156.82900			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.84475			0.00	640,000,000	320,000,000
Total IV046 SPOT									0.00	640,000,000	320,000,000
Total For IV046									0.00	640,000,000	320,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	99.90700			0.00	0	0
Total IV050 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000
Total IV142U SPOT										0.00	0	30,000,000
Total For IV142U										0.00	0	30,000,000
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.63500	161.77314	5.63500	161.73479				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.49327				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.35771				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.31905				0.00	0	0
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.17266				0.00	0	0
Total IVA979 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA979										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.03609				0.00	0	0
Total IVA980 SPOT										0.00	0	0
Total For IVA980										0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.25000	7.25000	7.25000	98.89991				0.00	0	0
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.25000	7.25000	7.25000	98.76410				0.00	0	0
Total IVA982 SPOT										0.00	0	0
Total For IVA982										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.61000				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.33663				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.06477				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.86605				0.00	0	210,000,000
Total IVC034 SPOT										0.00	0	210,000,000
Total For IVC034										0.00	0	210,000,000
IVC040 On 24/07/2021 Spot Bond			7.90500	105.87577	7.90500	105.85347				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	99.93904				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.03452				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.75500	103.99482	8.75500	103.97047				0.00	0	0
Total IVC094 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.97406				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.27346				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	102.00643				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.21846				0.00	260,000,000	130,000,000
Total IVC105 SPOT										0.00	260,000,000	130,000,000
Total For IVC105										0.00	260,000,000	130,000,000
IVC106 On 13/03/2020 Spot Bond					0.00000	100.11361				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.98485				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.00426				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.40500	102.58045	8.40500	102.55726				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.66533				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.02367				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.56926				0.00	0	70,000,000
Total IVC116 SPOT										0.00	0	70,000,000
Total For IVC116										0.00	0	70,000,000
IVC134 On 25/07/2020 Spot Bond					0.00000	101.18495				0.00	0	0
Total IVC134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.30996				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.18747				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.48098				0.00	0	100,000,000
Total IVC137 SPOT										0.00	0	100,000,000
Total For IVC137										0.00	0	100,000,000
IVC140 On 18/10/2021 Spot Bond					0.00000	101.65060				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.35536				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.27134				0.00	900,000,000	450,000,000
Total IVC145 SPOT										0.00	900,000,000	450,000,000
Total For IVC145										0.00	900,000,000	450,000,000
IVC146 On 03/12/2020 Spot Bond					0.00000	100.34206				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	99.89219				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.11680				0.00	260,000,000	130,000,000
Total IVC148 SPOT										0.00	260,000,000	130,000,000
Total For IVC148										0.00	260,000,000	130,000,000
IVC149 On 13/12/2021 Spot Bond					0.00000	100.11613				0.00	520,000,000	260,000,000
Total IVC149 SPOT										0.00	520,000,000	260,000,000
Total For IVC149										0.00	520,000,000	260,000,000
IVC152 On 15/12/2024 Spot Bond					0.00000	100.02723				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	70,000,000
Total IVC153 SPOT										0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC153										0.00	0	70,000,000
IVC154 On 05/02/2021 Spot Bond					0.00000	100.94302				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.29046				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	102.40801				0.00	1,160,000,000	580,000,000
Total IVC157 SPOT										0.00	1,160,000,000	580,000,000
Total For IVC157										0.00	1,160,000,000	580,000,000
IVC158 On 02/04/2020 Spot Bond					0.00000	101.65770				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	99.80878				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.58033				0.00	0	80,000,000
Total IVC160 SPOT										0.00	0	80,000,000
Total For IVC160										0.00	0	80,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	100.90288				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.69280				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.02280				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	99.95886				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	99.89717				0.00	0	0
Total IVC167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.45734				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.32543				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	99.94743				0.00	0	0
Total JPM002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.96327				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.11000	105.06421	8.11000	105.04140				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.55580				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.23700				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP011 On 01/12/2022 Spot Bond					0.00000	100.38998				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	100.52794				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	101.33685				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	101.08724				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.57820				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.77354				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.68000	122.48671	9.68000	122.45490				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.99189	9.71000	102.96499				0.00	0	0
Total LBK12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.72637				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.11872				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.84297				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.44000	104.15196	8.44000	104.12843				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.75857				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.37966				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.76000	107.84304	8.76000	107.81778				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.23755				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.88633				0.00	14,000,000,000	7,000,000,000
Total LBK27 SPOT										0.00	14,000,000,000	7,000,000,000
Total For LBK27										0.00	14,000,000,000	7,000,000,000
LBK28 On 15/05/2028 Spot Bond			10.30500	102.40574	10.30500	102.37747				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.56500	103.70020	8.56500	103.67643				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	99.95768				0.00	520,000,000	260,000,000
Total LBK30 SPOT										0.00	520,000,000	260,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK30										0.00	520,000,000	260,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	100.52865				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.96421				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.81809				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.08074				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	99.81363				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	99.79665				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.48500	104.19943	7.48500	104.17863				0.00	0	810,893,100
Total LGL04 SPOT										0.00	0	810,893,100
Total For LGL04										0.00	0	810,893,100
LGL05 On 12/12/2021 Spot Bond					0.00000	102.11727				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.84000	105.39261	8.84000	105.36770				0.00	0	4,020,105,200
Total LGL06 SPOT										0.00	0	4,020,105,200
Total For LGL06										0.00	0	4,020,105,200
LGL07 On 04/10/2022 Spot Bond					0.00000	103.92567				0.00	0	80,000,000
Total LGL07 SPOT										0.00	0	80,000,000
Total For LGL07										0.00	0	80,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.00165				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.39344				0.00	0	50,000,000
Total LGL09 SPOT										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL09										0.00	0	50,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.69172				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC13I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHC14I On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15I On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total LHC15U SPOT										0.00	0	2,500,000,000
Total For LHC15U										0.00	0	2,500,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	101.22664				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.08488				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.21660				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.35868				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.44556				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	100.67541				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.68780				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.63838				0.00	0	0
Total LRFA3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.65347				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.66479				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.07411				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.47867				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ17 On 18/12/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total MAQ170 SPOT										0.00	0	0
Total For MAQ170										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	98.87454				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 23/12/2019 Spot Bond					0.00000	99.90530				0.00	0	0
Total MAQ172 SPOT										0.00	0	0
Total For MAQ172										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	98.60504				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 06/01/2020 Spot Bond					0.00000	99.64595				0.00	0	0
Total MAQ174 SPOT										0.00	0	0
Total For MAQ174										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.40926				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ17 On 13/01/2020 Spot Bond					0.00000	99.51286				0.00	0	0
Total MAQ177 SPOT										0.00	0	0
Total For MAQ177										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC27U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBC27U									0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBC28U SPOT									0.00	0	0
Total For MBC28U									0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	99.95635			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.73196			0.00	1,800,000,000	0
Total MBF057 SPOT									0.00	1,800,000,000	0
Total For MBF057									0.00	1,800,000,000	0
MBF05: On 21/05/2021 Spot Bond					0.00000	100.82969			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.65307			0.00	1,000,000,000	1,000,000,000
Total MBF061 SPOT									0.00	1,000,000,000	1,000,000,000
Total For MBF061									0.00	1,000,000,000	1,000,000,000
MBF06: On 07/06/2020 Spot Bond					0.00000	100.18771			0.00	0	0
Total MBF062 SPOT									0.00	0	0
Total For MBF062									0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.26147			0.00	0	100,000,000
Total MBF063 SPOT									0.00	0	100,000,000
Total For MBF063									0.00	0	100,000,000
MBF06 On 30/09/2020 Spot Bond					0.00000	101.63939			0.00	0	0
Total MBF064 SPOT									0.00	0	0
Total For MBF064									0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	101.70254			0.00	0	50,000,000
Total MBF065 SPOT									0.00	0	50,000,000
Total For MBF065									0.00	0	50,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	101.49147			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.48648			0.00	0	20,000,000,000
Total MBP037 SPOT									0.00	0	20,000,000,000
Total For MBP037									0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	100.98557			0.00	0	0
Total MBP038 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.50614			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.51545			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.41389			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.11158			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.11985			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	99.81589			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	99.81347			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.53758			0.00	0	0
Total MBP046 SPOT									0.00	0	0
Total For MBP046									0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.48337			0.00	0	0
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	99.81591			0.00	0	0
Total MBP048 SPOT									0.00	0	0
Total For MBP048									0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	99.81349			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.50124			0.00	0	0
Total MBP050 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP050										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	115.09411				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.86000	105.11381	7.86000	105.09155				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.02339				0.00	10,071,460,000	5,035,730,000
Total MMIG03 SPOT										0.00	10,071,460,000	5,035,730,000
Total For MMIG03										0.00	10,071,460,000	5,035,730,000
MMIG0 On 12/08/2025 Spot Bond			11.14000	11.14000	11.14000	104.55591				0.00	0	100,000,000
Total MMIG04 SPOT										0.00	0	100,000,000
Total For MMIG04										0.00	0	100,000,000
MMIG0 On 12/08/2022 Spot Bond			9.24000	107.51273	9.24000	107.48634				0.00	0	1,067,071,200
Total MMIG05 SPOT										0.00	0	1,067,071,200
Total For MMIG05										0.00	0	1,067,071,200
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.71659				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.99980				0.00	0	20,000,000
Total MMIG07 SPOT										0.00	0	20,000,000
Total For MMIG07										0.00	0	20,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.18669				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.22000	105.36601	9.22000	100.55318				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	115.19212				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	102.04684				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	103.06456				0.00	0	0
Total MTN07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	102.22306				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.87844				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.93592				0.00	0	60,000,000
Total MTN10 SPOT										0.00	0	60,000,000
Total For MTN10										0.00	0	60,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.78759				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.98900				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.34167				0.00	26,911,460,000	13,455,730,000
Total MTN13 SPOT										0.00	26,911,460,000	13,455,730,000
Total For MTN13										0.00	26,911,460,000	13,455,730,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.84917				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.86911				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.36739				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.37768				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.38960				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.20957				0.00	360,000,000	180,000,000
Total MTN19 SPOT										0.00	360,000,000	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN19										0.00	360,000,000	180,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	100.26570				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.87003				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.19257				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.63013				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.62319				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.62319				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.04251				0.00	37,896,970	37,896,985
Total N6B26 SPOT										0.00	37,896,970	37,896,985

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N6B26										0.00	37,896,970	37,896,985
N6C26 On 21/09/2020 Spot Bond					0.00000	100.09586				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.09084				0.00	0	35,000,000
Total N6D26 SPOT										0.00	0	35,000,000
Total For N6D26										0.00	0	35,000,000
N6E26 On 22/03/2021 Spot Bond					0.00000	99.95345				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	99.94406				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	100.97369				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	99.96015				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	99.95780				0.00	0	50,000,000
Total N7B25 SPOT										0.00	0	50,000,000
Total For N7B25										0.00	0	50,000,000
N7C25 On 20/03/2022 Spot Bond					0.00000	99.94972				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	99.94288				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	99.93660				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.38000	100.36416	8.38000	100.34153				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.37500	100.87072	7.37500	105.63784				0.00	0	0
Total NAM02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.84000	107.51731	8.84000	107.49204				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.14000	105.72769	10.14000	105.69928				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.37307				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.09399				0.00	0	10,000,000
Total NBG02G SPOT										0.00	0	10,000,000
Total For NBG02G										0.00	0	10,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	101.10861				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.17104				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.19006				0.00	0	40,000,000
Total NBG05G SPOT										0.00	0	40,000,000
Total For NBG05G										0.00	0	40,000,000
NBK11 On 28/11/2020 Spot Bond			7.58500	101.69859	7.58500	101.67779				0.00	0	74,963,600
Total NBK11A SPOT										0.00	0	74,963,600
Total For NBK11A										0.00	0	74,963,600
NBK12 On 19/03/2021 Spot Bond			7.54500	104.47376	7.54500	104.45250				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	102.31814	9.38000	102.29237				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.64000	106.21633	8.64000	106.19165				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14 On 25/06/2021 Spot Bond			7.45500	107.07581	7.45500	107.05440				0.00	0	0
Total NBK14A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			7.70500	105.19753	7.70500	105.17592				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			8.52500	107.03882	8.52500	107.01454				0.00	0	2,058,182,800
Total NBK16A SPOT										0.00	0	2,058,182,800
Total For NBK16A										0.00	0	2,058,182,800
NBK17, On 22/04/2026 Spot Bond			8.88000	106.65785	8.88000	106.63254				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			8.19000	100.89455	8.19000	100.87273				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			8.23500	103.52718	8.23500	103.50436				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.14000	106.34776	9.14000	106.32180				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I, On 25/06/2021 Spot Bond					0.00000	102.00986				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.90000	108.17501	9.90000	108.14660				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			8.22000	105.52997	8.22000	105.50662				0.00	0	100,000,000
Total NBK22A SPOT										0.00	0	100,000,000
Total For NBK22A										0.00	0	100,000,000
NBK23, On 19/11/2025 Spot Bond			9.41000	106.54996	9.41000	106.52306				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I, On 12/02/2020 Spot Bond					0.00000	100.95759				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.39000	109.38105	9.39000	109.35348				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.85362				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			8.54000	8.54000	8.54000	109.31230				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.73748				0.00	0	70,000,000
Total NBK25B SPOT										0.00	0	70,000,000
Total For NBK25B										0.00	0	70,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	17.35166	100.00000	17.31304				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.41660				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			9.70000	107.96240	9.70000	107.93431				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			8.18000	109.40087	8.18000	109.37703				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.19935				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.14000	110.64473	9.14000	110.61787				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			8.17500	108.08698	8.17500	108.06344				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.65754				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			8.12000	105.24844	8.12000	105.22543				0.00	0	0
Total NBK31A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.72915				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.76982				0.00	12,400,000,000	6,100,000,000
Total NBK34B SPOT										0.00	12,400,000,000	6,100,000,000
Total For NBK34B										0.00	12,400,000,000	6,100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.48701				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.56235				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.13455				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.91500	10.91500	10.91500	60.44145				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.38094				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.76326				0.00	1,100,000,000	0
Total NBK41B SPOT										0.00	1,100,000,000	0
Total For NBK41B										0.00	1,100,000,000	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.49798				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.74542				0.00	80,000,000	80,000,000
Total NBK43B SPOT										0.00	80,000,000	80,000,000
Total For NBK43B										0.00	80,000,000	80,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.00546				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.58557				0.00	0	0
Total NBK45B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.89112				0.00	0	60,000,000
Total NBK46B SPOT										0.00	0	60,000,000
Total For NBK46B										0.00	0	60,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	102.53149				0.00	0	80,000,000
Total NBK47B SPOT										0.00	0	80,000,000
Total For NBK47B										0.00	0	80,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	100.93149				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.33286				0.00	640,000,000	320,000,000
Total NBK49B SPOT										0.00	640,000,000	320,000,000
Total For NBK49B										0.00	640,000,000	320,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.21925				0.00	0	170,000,000
Total NBK50B SPOT										0.00	0	170,000,000
Total For NBK50B										0.00	0	170,000,000
NBK51I On 21/02/2022 Spot Bond					0.00000	100.80590				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.64346				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.99848				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.63143				0.00	0	40,000,000
Total NBK54B SPOT										0.00	0	40,000,000
Total For NBK54B										0.00	0	40,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	101.83959				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	101.02617				0.00	0	0
Total NBK55 SPOT										0.00	0	0
Total For NBK55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	101.04397				0.00	0	40,000,000
Total NBK56 SPOT										0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBKB56									0.00	0	40,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.05787			0.00	0	0
Total NBKB57 SPOT									0.00	0	0
Total For NBKB57									0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.07830			0.00	0	20,000,000
Total NBKB58 SPOT									0.00	0	20,000,000
Total For NBKB58									0.00	0	20,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.95418			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.08500	104.55240	10.08500	104.52415			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.95445			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.12000	103.81484	10.12000	103.78668			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.95418			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.95362			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.95307			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.93234			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.66789			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.64833				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.45611				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.53500	106.65077	8.53500	106.62655				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.58451				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.33596				0.00	1,700,000	1,700,000
Total NEDT1B SPOT										0.00	1,700,000	1,700,000
Total For NEDT1B										0.00	1,700,000	1,700,000
NET52 On 23/01/2020 Spot Bond					0.00000	101.35621				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	103.09763				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.48721				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.63746				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.19358				0.00	0	60,000,000
Total NGL04 SPOT										0.00	0	60,000,000
Total For NGL04										0.00	0	60,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.62915				0.00	9,880,000,000	4,940,000,000
Total NGL05 SPOT										0.00	9,880,000,000	4,940,000,000
Total For NGL05										0.00	9,880,000,000	4,940,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.67273				0.00	960,000,000	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL06 SPOT										0.00	960,000,000	670,000,000
Total For NGL06										0.00	960,000,000	670,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.76511				0.00	0	30,000,000
Total NGL07 SPOT										0.00	0	30,000,000
Total For NGL07										0.00	0	30,000,000
NGLT1/On 01/07/2022 Spot Bond					0.00000	107.92108				0.00	0	70,000,000
Total NGLT1A SPOT										0.00	0	70,000,000
Total For NGLT1A										0.00	0	70,000,000
NGLT1/On 20/10/2023 Spot Bond					0.00000	101.81555				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10/On 25/03/2024 Spot Bond					0.00000	103.76495				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10/On 15/01/2025 Spot Bond					0.00000	102.16993				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10/On 22/05/2025 Spot Bond					0.00000	100.78746				0.00	0	10,000,000
Total NGT105 SPOT										0.00	0	10,000,000
Total For NGT105										0.00	0	10,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.33678	13.50000	101.30042				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.73396				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.81919				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.28861				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	101.47555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.58369				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.66739				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.13687				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.22625				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	100.71748				0.00	0	3,469,436,800
Total NHM014 SPOT										0.00	0	3,469,436,800
Total For NHM014										0.00	0	3,469,436,800
NHM01 On 13/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total NHM015 SPOT										0.00	0	50,000,000,000
Total For NHM015										0.00	0	50,000,000,000
NI202 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	201.00873				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	177.45044				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.30500	4.30500	4.30500	131.70819				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	93.96762				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.84500	4.84500	4.84500	101.82844				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.41000	4.41000	4.41000	131.05550				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	128.66344				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.48500	4.48500	4.48500	175.66271				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.19500	166.94593	5.19500	166.90829				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.71000	103.75084	4.71000	103.72885				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.28500	104.93410	7.28500	104.91371				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	101.65785				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	99.89787				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.26895				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.05599				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	101.48536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	101.26880				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	101.04338				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	110.99014				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.17375				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	100.49179				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.55336				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.63014				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.03056				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.03544				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	102.78182				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	96.87934				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	96.87934				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	100.96007				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	104.56619				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	103.09836				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	105.10832				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	104.97812				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	100.53699				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.92000	8.92000	8.92000	101.36272				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.66891				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.61903				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.61980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2:On 22/05/2021 Spot Bond					0.00000	100.59513				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1:On 22/05/2020 Spot Bond			8.11500	8.11500	8.11500	101.79884				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1:On 22/05/2052 Spot Bond					0.00000	100.61774				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2:On 22/05/2023 Spot Bond					0.00000	100.64784				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2:On 22/05/2022 Spot Bond					0.00000	100.63024				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1:On 22/05/2020 Spot Bond			8.31500	8.31500	8.31500	101.81204				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1:On 22/05/2020 Spot Bond					0.00000	100.64789				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D:On 22/05/2020 Spot Bond					0.00000	100.71793				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			8.03500	112.22534	8.03500	112.20106				0.00	0	4,206,800
Total NRA022 SPOT										0.00	0	4,206,800
Total For NRA022										0.00	0	4,206,800
NRA02:On 31/05/2023 Spot Bond			4.46000	182.71311	4.46000	182.67549				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02:On 30/11/2028 Spot Bond			10.38000	111.35276	10.38000	111.32198				0.00	0	6,450,000,000
Total NRA028 SPOT										0.00	0	6,450,000,000
Total For NRA028										0.00	0	6,450,000,000
NRA02:On 30/11/2028 Spot Bond			100.00000	12.83863	100.00000	12.81022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN971 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.73708				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.64382				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.89280				0.00	0	50,000,000
Total NTC21 SPOT										0.00	0	50,000,000
Total For NTC21										0.00	0	50,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	101.20173				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.49717				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.81222				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.20058				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.27309				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.13281				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.13386				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.63650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.32997				0.00	0	100,000,000
Total OML04 SPOT										0.00	0	100,000,000
Total For OML04										0.00	0	100,000,000
OML05 On 19/03/2020 Spot Bond			7.98000	7.98000	7.98000	102.81205				0.00	0	1,567,861,600
Total OML05 SPOT										0.00	0	1,567,861,600
Total For OML05										0.00	0	1,567,861,600
OML06 On 19/03/2022 Spot Bond			8.84000	105.51312	8.84000	105.48805				0.00	0	2,157,713,600
Total OML06 SPOT										0.00	0	2,157,713,600
Total For OML06										0.00	0	2,157,713,600
OML07 On 19/03/2025 Spot Bond			10.24000	105.55357	10.24000	105.52460				0.00	0	1,200,000,000
Total OML07 SPOT										0.00	0	1,200,000,000
Total For OML07										0.00	0	1,200,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.96742				0.00	23,837,800,000	11,918,900,000
Total OML08 SPOT										0.00	23,837,800,000	11,918,900,000
Total For OML08										0.00	23,837,800,000	11,918,900,000
OML09 On 14/09/2022 Spot Bond			8.84000	107.75686	8.84000	107.73126				0.00	0	2,092,637,700
Total OML09 SPOT										0.00	0	2,092,637,700
Total For OML09										0.00	0	2,092,637,700
OML10 On 14/09/2025 Spot Bond			10.34000	107.24734	10.34000	107.21764				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.27058				0.00	0	60,000,000
Total OML11 SPOT										0.00	0	60,000,000
Total For OML11										0.00	0	60,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.03029				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.46277				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.45200				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.47882				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	101.63995				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.94934				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.63834				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.66475				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.71751				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.72504				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.73257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.31500	111.37155	8.34000	111.20670			653,038,464,136,500.00	1,762,241,547,100	1,858,405,297,800
Total R186 SPOT									3,038,464,136,500.00	762,241,547,100	358,405,297,800
Total For R186									3,038,464,136,500.00	762,241,547,100	358,405,297,800
R197 On 07/12/2023 Spot Bond			3.26000	298.37408	3.26000	298.32224			70,154,758,270,000.00	21,519,864,500	59,981,564,500
Total R197 SPOT									70,154,758,270,000.00	21,519,864,500	59,981,564,500
Total For R197									70,154,758,270,000.00	21,519,864,500	59,981,564,500
R202 On 07/12/2033 Spot Bond			3.82000	223.96006	3.82000	223.91779			3,613,577,896,000.00	945,962,800	233,336,048,600
Total R202 SPOT									3,613,577,896,000.00	945,962,800	233,336,048,600
Total For R202									3,613,577,896,000.00	945,962,800	233,336,048,600
R2023 On 28/02/2023 Spot Bond			7.23500	103.78498	7.24000	103.75041			538,699,507,626,000.00	350,891,431,600	1,462,871,685,900
Total R2023 SPOT									538,699,507,626,000.00	350,891,431,600	1,462,871,685,900
Total For R2023									538,699,507,626,000.00	350,891,431,600	1,462,871,685,900
R2030 On 31/01/2030 Spot Bond			9.15500	95.53360	9.15500	95.51036			137,691,825,256,500.00	670,419,642,300	1,057,229,566,700
Total R2030 SPOT									137,691,825,256,500.00	670,419,642,300	1,057,229,566,700
Total For R2030									137,691,825,256,500.00	670,419,642,300	1,057,229,566,700
R2032 On 31/03/2032 Spot Bond			9.51500	92.72992	9.51500	92.70637			101,813,807,414,000.00	10,700,347,600	826,208,025,300
Total R2032 SPOT									101,813,807,414,000.00	10,700,347,600	826,208,025,300
Total For R2032									101,813,807,414,000.00	10,700,347,600	826,208,025,300
R2035 On 28/02/2035 Spot Bond			9.84500	95.10589	9.84500	95.08064			177,747,218,488,000.00	729,075,390,400	1,333,305,328,800
Total R2035 SPOT									177,747,218,488,000.00	729,075,390,400	1,333,305,328,800
Total For R2035									177,747,218,488,000.00	729,075,390,400	1,333,305,328,800
R2037 On 31/01/2037 Spot Bond			10.01500	90.95077	10.01500	90.92661			138,635,841,669,000.00	113,693,044,600	839,451,067,600
Total R2037 SPOT									138,635,841,669,000.00	113,693,044,600	839,451,067,600
Total For R2037									138,635,841,669,000.00	113,693,044,600	839,451,067,600
R2040 On 31/01/2040 Spot Bond			10.14000	93.72283	10.14000	93.69764			947,707,519,316,000.00	192,081,609,400	1,023,432,012,500
Total R2040 SPOT									947,707,519,316,000.00	192,081,609,400	1,023,432,012,500
Total For R2040									947,707,519,316,000.00	192,081,609,400	1,023,432,012,500
R2044 On 31/01/2044 Spot Bond			10.23000	90.17012	10.23000	90.14567			594,059,645,156,000.00	155,822,057,200	1,301,861,997,600
Total R2044 SPOT									594,059,645,156,000.00	155,822,057,200	1,301,861,997,600
Total For R2044									594,059,645,156,000.00	155,822,057,200	1,301,861,997,600
R2048 On 28/02/2048 Spot Bond			10.21000	89.19598	10.21000	89.17144			593,478,476,679,000.00	156,070,369,900	1,767,784,082,000
Total R2048 SPOT									593,478,476,679,000.00	156,070,369,900	1,767,784,082,000
Total For R2048									593,478,476,679,000.00	156,070,369,900	1,767,784,082,000
R207 On 15/01/2020 Spot Bond			6.90000	103.09877	6.90000	103.07939			39,330,000,000,000.00	5,700,000,000	5,760,886,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									19,330,000,000,000.00	5,700,000,000	5,760,886,900
Total For R207									19,330,000,000,000.00	5,700,000,000	5,760,886,900
R208 On 31/03/2021 Spot Bond			6.70000	101.52217	6.70000	101.50389			858,167,086,660,000.00	128,084,639,800	467,229,073,800
Total R208 SPOT									18,167,086,660,000.00	128,084,639,800	467,229,073,800
Total For R208									18,167,086,660,000.00	128,084,639,800	467,229,073,800
R209 On 31/03/2036 Spot Bond			9.87500	72.28075	9.88000	72.23042			433,012,403,700,000.00	955,241,762,400	370,690,289,000
Total R209 SPOT									13,012,403,700,000.00	955,241,762,400	370,690,289,000
Total For R209									13,012,403,700,000.00	955,241,762,400	370,690,289,000
R210 On 31/03/2028 Spot Bond			3.63500	186.87794	3.63500	186.84359			27,042,975,807,000.00	7,439,608,200	68,314,800,000
Total R210 SPOT									17,042,975,807,000.00	7,439,608,200	68,314,800,000
Total For R210									17,042,975,807,000.00	7,439,608,200	68,314,800,000
R212 On 31/01/2022 Spot Bond			3.08000	162.31335	3.08000	162.28600			613,821,979,000,000.00	523,968,175,000	305,622,375,000
Total R212 SPOT									13,821,979,000,000.00	523,968,175,000	305,622,375,000
Total For R212									13,821,979,000,000.00	523,968,175,000	305,622,375,000
R213 On 28/02/2031 Spot Bond			9.34500	86.03976	9.37000	85.86572			268,772,938,339,500.00	28,761,149,100	510,654,286,700
Total R213 SPOT									18,772,938,339,500.00	28,761,149,100	510,654,286,700
Total For R213									18,772,938,339,500.00	28,761,149,100	510,654,286,700
R214 On 28/02/2041 Spot Bond			10.10000	70.72769	10.10000	70.70845			429,921,219,030,000.00	339,596,160,300	648,395,183,300
Total R214 SPOT									19,921,219,030,000.00	339,596,160,300	648,395,183,300
Total For R214									19,921,219,030,000.00	339,596,160,300	648,395,183,300
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0
Total For RC010U									0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC011U SPOT									0.00	0	0
Total For RC011U									0.00	0	0
RC012L On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC012U SPOT									0.00	0	0
Total For RC012U									0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC013U SPOT									0.00	0	0
Total For RC013U									0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC014U SPOT									0.00	0	0
Total For RC014U									0.00	0	0
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total RC015U SPOT								50,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total For RC015U								50,000,000,000,000.00	1,500,000,000	1,500,000,000	
RDF02L On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF02U SPOT								0.00	0	0	
Total For RDF02U								0.00	0	0	
RDF06L On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF06U SPOT								0.00	0	0	
Total For RDF06U								0.00	0	0	
RDF07L On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
Total RDF13U SPOT										0.00	0	100,000,000
Total For RDF13U										0.00	0	100,000,000
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF261 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	103.03340				0.00	0	70,000,000
Total RDFB08 SPOT										0.00	0	70,000,000
Total For RDFB08										0.00	0	70,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.38343				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	99.97586				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.62386				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.27239				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.40147				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.02615				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.62865				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.94639				0.00	0	100,000,000
Total RDFB16 SPOT										0.00	0	100,000,000
Total For RDFB16										0.00	0	100,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.92330				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.06308				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.89474				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.89147				0.00	0	500,000,000
Total RDFB20 SPOT										0.00	0	500,000,000
Total For RDFB20										0.00	0	500,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.88805				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.83805				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.68036				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.79771				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.46606				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.30338				0.00	0	100,000,000
Total RDFC48 SPOT										0.00	0	100,000,000
Total For RDFC48										0.00	0	100,000,000
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.07557				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.65227				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.09863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.32610				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.62031				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.02940				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.41876				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.82022				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	101.01596				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	102.47950				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.42419				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.79554				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.14549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.06427				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.51478				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.37679				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.79000	104.30800	7.79000	104.28622				0.00	0	8,827,400
Total RW21 SPOT										0.00	0	8,827,400
Total For RW21										0.00	0	8,827,400
RW23 On 10/12/2023 Spot Bond			8.89000	102.26783	8.89000	102.24353				0.00	0	189,454,400
Total RW23 SPOT										0.00	0	189,454,400
Total For RW23										0.00	0	189,454,400
RW28 On 10/12/2028 Spot Bond			10.99000	96.06162	10.99000	96.03355				0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW28 SPOT										0.00	0	70,000,000
Total For RW28										0.00	0	70,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.20069				0.00	0	100,000,000
Total SBK18 SPOT										0.00	0	100,000,000
Total For SBK18										0.00	0	100,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.66275				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	101.59718				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.44000	105.18324	9.44000	105.15658				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.52634				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.23283				0.00	58,852,960,000	29,426,480,000
Total SBK25 SPOT										0.00	58,852,960,000	29,426,480,000
Total For SBK25										0.00	58,852,960,000	29,426,480,000
SBK26 On 25/04/2021 Spot Bond			8.78500	106.13467	8.78500	106.10974				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.08993				0.00	0	32,000,000
Total SBN01 SPOT										0.00	0	32,000,000
Total For SBN01										0.00	0	32,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	100.95157				0.00	0	1,000,000,000
Total SBS18 SPOT										0.00	0	1,000,000,000
Total For SBS18										0.00	0	1,000,000,000
SBS19 On 23/06/2021 Spot Bond			7.66500	103.41575	7.66500	103.39450				0.00	0	3,055,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS19 SPOT										0.00	0	3,055,500
Total For SBS19										0.00	0	3,055,500
SBS20 On 15/05/2026 Spot Bond			8.71000	107.39725	8.71000	107.37210				0.00	0	12,722,300
Total SBS20 SPOT										0.00	0	12,722,300
Total For SBS20										0.00	0	12,722,300
SBS21 On 15/05/2026 Spot Bond					0.00000	105.26637				0.00	0	230,000,000
Total SBS21 SPOT										0.00	0	230,000,000
Total For SBS21										0.00	0	230,000,000
SBS27 On 20/02/2024 Spot Bond			8.09000	110.41039	8.09000	110.38661				0.00	0	255,293,700
Total SBS27 SPOT										0.00	0	255,293,700
Total For SBS27										0.00	0	255,293,700
SBS3 On 25/05/2026 Spot Bond			9.05000	96.45232	9.05000	96.42887				0.00	0	52,803,200
Total SBS3 SPOT										0.00	0	52,803,200
Total For SBS3										0.00	0	52,803,200
SBS31 On 12/06/2027 Spot Bond			9.04000	104.17100	9.04000	104.14583				0.00	0	180,236,600
Total SBS31 SPOT										0.00	0	180,236,600
Total For SBS31										0.00	0	180,236,600
SBS34 On 19/09/2024 Spot Bond			9.14000	106.13006	9.14000	106.10401				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.19834				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.58000	103.10957	7.58000	103.08834				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.43000	106.21157	8.43000	106.18773				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.60500	104.42318	9.60500	104.39657				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.84000	102.09126	7.84000	102.06969				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.36763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.94500	106.17621	7.94500	106.15349				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.73000	109.72480	8.73000	109.69903				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.83000	112.22840	8.83000	112.20177				0.00	0	33,805,100
Total SBS43 SPOT										0.00	0	33,805,100
Total For SBS43										0.00	0	33,805,100
SBS45 On 15/02/2021 Spot Bond					0.00000	101.50930				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.95500	111.02055	7.95500	110.99702				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.81696				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.16812				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.03747				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.42000	105.57436	8.42000	105.55071				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.23500	9.23500	9.23500	105.51473				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.36741				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.33700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.35169				0.00	1,770,000,000	0
Total SBS54 SPOT										0.00	1,770,000,000	0
Total For SBS54										0.00	1,770,000,000	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.30557				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.83500	102.63841	7.83500	102.61686				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.59652				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.39926				0.00	0	130,000,000
Total SBS58 SPOT										0.00	0	130,000,000
Total For SBS58										0.00	0	130,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.83880				0.00	400,000,000	0
Total SBS59 SPOT										0.00	400,000,000	0
Total For SBS59										0.00	400,000,000	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.37711				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.60151				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.32943				0.00	0	40,000,000
Total SBS63 SPOT										0.00	0	40,000,000
Total For SBS63										0.00	0	40,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.99582				0.00	0	40,000,000
Total SBS64 SPOT										0.00	0	40,000,000
Total For SBS64										0.00	0	40,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.74279				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.81351				0.00	780,000,000	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS66 SPOT										0.00	780,000,000	1,600,000,000
Total For SBS66										0.00	780,000,000	1,600,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	99.80279				0.00	0	70,000,000
Total SBS67 SPOT										0.00	0	70,000,000
Total For SBS67										0.00	0	70,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.60025				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.37892				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.16000	288.96772	4.16000	288.91054				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.08483				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	108.07346				0.00	123,000,000	63,000,000
Total SBT101 SPOT										0.00	123,000,000	63,000,000
Total For SBT101										0.00	123,000,000	63,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	109.07888				0.00	882,000,000	542,000,000
Total SBT102 SPOT										0.00	882,000,000	542,000,000
Total For SBT102										0.00	882,000,000	542,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.47388				0.00	0	70,000,000
Total SBT103 SPOT										0.00	0	70,000,000
Total For SBT103										0.00	0	70,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.48379				0.00	640,000,000	320,000,000
Total SBT201 SPOT										0.00	640,000,000	320,000,000
Total For SBT201										0.00	640,000,000	320,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.37605				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.29000	104.03490	9.29000	104.00909				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.58825				0.00	900,000,000	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT204 SPOT										0.00	900,000,000	450,000,000
Total For SBT204										0.00	900,000,000	450,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.30748				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.32146				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.81946				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.12997				0.00	0	10,000,000
Total SLI4 SPOT										0.00	0	10,000,000
Total For SLI4										0.00	0	10,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.79889				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.75607				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.77842				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.75618				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.82115				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.82285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.82740				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.78293				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.90298				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.86110				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.88079				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.57913				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.79846				0.00	0	70,000,000
Total SNT02 SPOT										0.00	0	70,000,000
Total For SNT02										0.00	0	70,000,000
SNT03 On 12/04/2023 Spot Bond			8.94000	110.12229	8.94000	110.09597				0.00	0	1,870,164,600
Total SNT03 SPOT										0.00	0	1,870,164,600
Total For SNT03										0.00	0	1,870,164,600
SNT04 On 27/06/2022 Spot Bond					0.00000	100.86312				0.00	0	20,000,000
Total SNT04 SPOT										0.00	0	20,000,000
Total For SNT04										0.00	0	20,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.80633				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.01384				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.84793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1:On 21/08/2022 Spot Bond					0.00000	101.39659				0.00	0	100,000,000
Total SPDA12 SPOT										0.00	0	100,000,000
Total For SPDA12										0.00	0	100,000,000
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.61412				0.00	0	30,000,000
Total SPDA13 SPOT										0.00	0	30,000,000
Total For SPDA13										0.00	0	30,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.63015				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00:On 27/09/2023 Spot Bond					0.00000	99.79290				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00:On 15/03/2024 Spot Bond					0.00000	100.02223				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00:On 18/06/2022 Spot Bond					0.00000	100.15733				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00:On 18/06/2024 Spot Bond					0.00000	99.99986				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00:On 15/10/2022 Spot Bond					0.00000	101.43742				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00:On 15/10/2024 Spot Bond					0.00000	101.47057				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.01200				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.68000	101.48883	7.68000	101.46800				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			7.90500	100.07756	7.90500	100.05637				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			7.90500	100.07756	7.90500	100.05637				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			4.96500	4.96500	4.96500	127.66647				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			9.84000	103.22913	9.84000	103.20204				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			11.24000	75.47021	11.24000	75.44741				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 07/12/2023 Spot Bond					0.00000	100.24709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.02360				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.38105				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.72922				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.41284				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.74423				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.53248				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.64000	105.45766	8.64000	105.43328				0.00	0	40,000,000
Total SSN041 SPOT										0.00	0	40,000,000
Total For SSN041										0.00	0	40,000,000
SSN04: On 31/01/2038 Spot Bond			4.88500	101.29551	4.88500	101.27356				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.34530				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.19966				0.00	0	160,000,000
Total SSN046 SPOT										0.00	0	160,000,000
Total For SSN046										0.00	0	160,000,000
SSN04: On 05/04/2027 Spot Bond					0.00000	101.59817				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			4.29000	4.29000	4.29000	287.58058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	99.81634				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.24599				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			6.38700	102.85301	6.38700	102.83534				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.20574				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.03679				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	101.54106				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.85500	4.85500	4.85500	171.03651				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	131.42802				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	96.76882				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06 On 31/03/2029 Spot Bond			4.51000	4.51000	4.51000	94.04497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.81500	4.81500	4.81500	171.52984				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	100.48321				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	100.47729				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	100.46268				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 15/06/2023 Spot Bond					0.00000	100.02277				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	100.02239				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	99.97728				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	101.55554				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	96.20200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	101.03503				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	100.51527				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08(On 12/09/2025 Spot Bond					0.00000	100.03776				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	101.03029				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08(On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	203.71209				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08(On 10/04/2020 Spot Bond					0.00000	101.45168				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08(On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08(On 21/12/2026 Spot Bond					0.00000	98.54758				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09(On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09(On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.90323				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.36000	100.36221	9.36000	100.33714				0.00	0	309,800
Total SZ25 SPOT										0.00	0	309,800
Total For SZ25										0.00	0	309,800
T13A11 On 21/08/2020 Spot Bond					0.00000	100.65355				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.78500	105.08290	7.78500	105.06110				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.63733				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.88500	104.90110	7.88500	104.87905				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.64481				0.00	0	4,000,000,000
Total T13A19 SPOT										0.00	0	4,000,000,000
Total For T13A19										0.00	0	4,000,000,000
T13A20 On 21/08/2020 Spot Bond			7.83500	104.38206	7.83500	104.36027				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.72090				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.63736				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.73504	8.55000	101.71164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	100.59005				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	100.57472				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.57447				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.98685				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.17695				0.00	0	70,000,000
Total TFS142 SPOT										0.00	0	70,000,000
Total For TFS142										0.00	0	70,000,000
TFS144 On 20/03/2020 Spot Bond					0.00000	100.07086				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.95683				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.60546				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.25218				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.05872				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.35306				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.71902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.85714				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.35692				0.00	0	30,000,000
Total TFS155 SPOT										0.00	0	30,000,000
Total For TFS155										0.00	0	30,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.52377				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.66038				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.93899				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.95879				0.00	0	20,000,000
Total TFS159 SPOT										0.00	0	20,000,000
Total For TFS159										0.00	0	20,000,000
TFS16C On 25/04/2020 Spot Bond					0.00000	101.13337				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.45487				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46331				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	101.26836				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.24389				0.00	0	40,000,000
Total TFS164 SPOT										0.00	0	40,000,000
Total For TFS164										0.00	0	40,000,000
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.73531			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.98500	103.87771	7.98500	103.85561			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.03956			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.87500	104.24944	7.87500	104.22756			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.67030			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.67103			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.69213			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.66242			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.66811			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.72122			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.72704			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.72849			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.72679				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.76119				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.96045				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	100.96045				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	100.98213				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	100.95048				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	100.97490				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.64754				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			7.63500	105.09350	7.63500	105.07187				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.54673				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			7.79500	103.43572	7.79500	103.41399				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.69188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.02241				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.66136				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.60445				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.76847				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.70495				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.94529				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.14489				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.62604				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	100.61548				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	100.63016				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.71362				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	100.82539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.47121				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.60529				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.61268				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.64617				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.64035				0.00	0	20,000,000
Total TH15B2 SPOT										0.00	0	20,000,000
Total For TH15B2										0.00	0	20,000,000
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.27983				0.00	0	100,000,000
Total TH15B3 SPOT										0.00	0	100,000,000
Total For TH15B3										0.00	0	100,000,000
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.68036				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.18277				0.00	0	10,000,000
Total TH15C2 SPOT										0.00	0	10,000,000
Total For TH15C2										0.00	0	10,000,000
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.66290				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.74378				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.47266				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.81754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.60174				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.61558				0.00	0	70,000,000
Total TH16A2 SPOT										0.00	0	70,000,000
Total For TH16A2										0.00	0	70,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	101.24775	8.49000	102.72520				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.63305				0.00	0	10,000,000
Total TH16B1 SPOT										0.00	0	10,000,000
Total For TH16B1										0.00	0	10,000,000
TH16C On 21/08/2024 Spot Bond					0.00000	100.65561				0.00	0	10,000,000
Total TH16C1 SPOT										0.00	0	10,000,000
Total For TH16C1										0.00	0	10,000,000
TH16D On 21/08/2024 Spot Bond					0.00000	100.81170				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.62500	7.62500	7.62500	104.56114				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	89.97675	100.00000	89.76798				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.31963				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.30370				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL24 On 05/09/2022 Spot Bond			8.43000	104.03647	8.43000	104.01287			0.00	0	924,261,800
Total TL24 SPOT									0.00	0	924,261,800
Total For TL24									0.00	0	924,261,800
TL25 On 04/09/2024 Spot Bond			8.94000	105.14018	8.94000	105.11492			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.55744			0.00	0	120,000,000
Total TL26 SPOT									0.00	0	120,000,000
Total For TL26									0.00	0	120,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	102.28234			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.42000	100.81958	9.42000	100.79423			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.30352			0.00	0	45,000,000
Total TL29 SPOT									0.00	0	45,000,000
Total For TL29									0.00	0	45,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.18051			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.18501			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.22507			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	99.81960			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.01966			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.70000	104.64693	7.70000	104.62522		24,640,000,000.00		3,200,000	2,976,179,100
Total TN20 SPOT								24,640,000,000.00		3,200,000	2,976,179,100
Total For TN20								24,640,000,000.00		3,200,000	2,976,179,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	61.85243	100.00000	61.71479			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	39.34732	100.00000	39.25975			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.61000	108.35406	8.61000	108.32896			0.00	0	6,721,886,000
Total TN23 SPOT									0.00	0	6,721,886,000
Total For TN23									0.00	0	6,721,886,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.71614	100.00000	15.68116			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.78500	101.90617	9.78500	101.87973			0.00	0	16,540,724,200
Total TN25 SPOT									0.00	0	16,540,724,200
Total For TN25									0.00	0	16,540,724,200
TN25/R On 19/08/2025 Spot Bond			100.00000	13.34291	100.00000	13.31354			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.94000	95.23652	9.94000	95.21114			0.00	0	1,700,000,000
Total TN27 SPOT									0.00	0	1,700,000,000
Total For TN27									0.00	0	1,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.77168	100.00000	9.74994			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.75500	100.39768	10.75500	100.36895			0.00	0	3,300,000,000
Total TN30 SPOT									0.00	0	3,300,000,000
Total For TN30									0.00	0	3,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.87419	8.00000	119.84850			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.76000	94.25738	11.76000	94.22795			0.00	0	4,200,000,000
Total TN40 SPOT									0.00	0	4,200,000,000
Total For TN40									0.00	0	4,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	102.05204	10.75000	102.02284			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	101.51700	10.00000	101.49000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			7.94500	101.88524	7.94500	101.86344			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.13500	101.55675	8.13500	101.53462			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			7.93500	7.93500	7.93500	101.74231			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.02440			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.02510			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.43576			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.02916			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.03648			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.03648			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	100.78348			0.00	0	0
Total TRA3A2 SPOT									0.00	0	0
Total For TRA3A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.80381			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.35000	102.57589	8.35000	102.55284			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.77889			0.00	0	0
Total TRA3A6 SPOT									0.00	0	0
Total For TRA3A6									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.79646			0.00	0	0
Total TRA3A7 SPOT									0.00	0	0
Total For TRA3A7									0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.93588			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.91664			0.00	0	0
Total TRA3B2 SPOT									0.00	0	0
Total For TRA3B2									0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.37315			0.00	0	0
Total TRA4A1 SPOT									0.00	0	0
Total For TRA4A1									0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.47763			0.00	0	0
Total TRA4A2 SPOT									0.00	0	0
Total For TRA4A2									0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.52698			0.00	0	0
Total TRA4A3 SPOT									0.00	0	0
Total For TRA4A3									0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.64000	103.15661	8.64000	103.07071			0.00	0	0
Total TRA4A4 SPOT									0.00	0	0
Total For TRA4A4									0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.05939			0.00	0	0
Total TRA4A5 SPOT									0.00	0	0
Total For TRA4A5									0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.13992			0.00	0	0
Total TRA4A6 SPOT									0.00	0	0
Total For TRA4A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond					0.00000	101.17789				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	102.55727	8.62000	101.53350				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.71265				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.32095				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	97.58701				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	97.61199				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	97.01695				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP233 On 09/07/2020 Spot Bond					0.00000	95.84940				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP234 On 13/02/2020 Spot Bond					0.00000	98.85576				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	97.68830				0.00	0	600,000,000
Total TSP235 SPOT										0.00	0	600,000,000
Total For TSP235										0.00	0	600,000,000
TSP236 On 12/03/2020 Spot Bond					0.00000	98.31358				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP237 On 09/04/2020 Spot Bond					0.00000	97.75086				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	94.08136				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	97.04726				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	93.30697				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.19133				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.42240				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.48234				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond					0.00000	101.53120				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC31 On 07/01/2020 Spot Bond					0.00000	101.48459				0.00	0	0
Total TWC315 SPOT										0.00	0	0
Total For TWC315										0.00	0	0
TWC31 On 10/01/2020 Spot Bond					0.00000	101.38370				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	101.24533				0.00	0	0
Total TWC317 SPOT										0.00	0	0
Total For TWC317										0.00	0	0
TWC31 On 27/01/2020 Spot Bond					0.00000	101.09367				0.00	0	0
Total TWC318 SPOT										0.00	0	0
Total For TWC318										0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	100.97087				0.00	0	0
Total TWC319 SPOT										0.00	0	0
Total For TWC319										0.00	0	0
TWC32 On 13/02/2020 Spot Bond					0.00000	100.69616				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	100.43819				0.00	0	0
Total TWC321 SPOT										0.00	0	0
Total For TWC321										0.00	0	0
TWC32 On 28/02/2020 Spot Bond					0.00000	100.37833				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0
TWC32 On 04/03/2020 Spot Bond					0.00000	100.27954				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.11500	106.05672	8.11500	106.03354				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.24000	107.93936	10.24000	107.90975				0.00	0	30,000,000
Total UG26 SPOT										0.00	0	30,000,000
Total For UG26										0.00	0	30,000,000
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA8U SPOT									0.00	0	0
Total For VCPA8U									0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA9U SPOT									0.00	0	0
Total For VCPA9U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB8U SPOT									0.00	0	0
Total For VCPB8U									0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB9U SPOT									0.00	0	0
Total For VCPB9U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.20832			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.90776			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.67444			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.36048			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.40625			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.95709			0.00	520,000,000	260,000,000
Total VKE13 SPOT									0.00	520,000,000	260,000,000
Total For VKE13									0.00	520,000,000	260,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.64933			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR858U SPOT										0.00	0	0
Total For VR858U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.91569				0.00	0	250,000,000
Total WHL01 SPOT										0.00	0	250,000,000
Total For WHL01										0.00	0	250,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	102.13628				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.86529				0.00	0	70,000,000
Total WHL03 SPOT										0.00	0	70,000,000
Total For WHL03										0.00	0	70,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.87500	101.42428	6.87500	101.40574				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.16000	102.99072	7.16000	102.97081				0.00	0	9,767,500
Total WSP5 SPOT										0.00	0	9,767,500
Total For WSP5										0.00	0	9,767,500
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	37.68545	100.00000	37.60158				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										61,371,743,881,312,500.00	946,847,985,098	788,480,787,980
Total for SPOT :										61,371,743,881,312,500.00	946,847,985,098	788,480,787,980

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									61 371 744 262 363 500.00	946,847,988,805	788,481,732,365
Total Options									0.00	0	275,176
Grand Total:									61,371,744,262,363,500.00	946,847,988,805	788,482,007,541